

# DFA INVESTMENT DIMENSIONS GROUP INC

## FORM NPORT-P

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

Filed 09/28/22 for the Period Ending 07/31/22

Address	6300 BEE CAVE ROAD BUILDING ONE AUSTIN, TX, 78746
Telephone	(512) 306-7400
CIK	0000355437
Symbol	DAABX
SIC Code	6722 - Management Investment Offices, Open-End
Fiscal Year	10/31

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	0000355437
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	S000024202
Class (Contract) ID	C000071023

## NPORT-P: Part A: General Information

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

a. Name of Registrant	DFA INVESTMENT DIMENSIONS GROUP INC
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-03258
c. CIK number of Registrant	0000355437
d. LEI of Registrant	549300XGRTBJCE41BD26
e. Address and telephone number of Registrant:	
i. Street Address 1	6300 BEE CAVE ROAD
ii. Street Address 2	BUILDING ONE
iii. City	AUSTIN

iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	78746
vii. Telephone number	512-306-7400

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

a. Name of Series.	DFA Short-Term Extended Quality Portfolio
b. EDGAR series identifier (if any).	S000024202
c. LEI of Series.	549300UKO8H5DQFJFW90

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

a. Date of fiscal year-end.	2022-10-31
b. Date as of which information is reported.	2022-07-31

**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
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## 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.	7231372365.93
b. Total liabilities.	405021774.89
c. Net assets.	6826350591.04

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

a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000

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

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000
Other affiliates.	0.00000000
Others.	0.00000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000

Others.	0.00000000
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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.

f. Cash and cash equivalents not reported in	121580551 060000000
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**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.

### Interest Rate Risk (DV01)



1397.54000000	-27336.04000000	-4441.54000000	0.00000000	0.00000000
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**Interest Rate Risk (DV100)**

139172.29000000	-2716152.75000000	-443570.37000000	0.00000000	0.00000000
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#5	United States Dollar
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**Interest Rate Risk (DV01)**

-16412.37000000	-743303.35000000	-873763.61000000	372.70000000	-562.69000000
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**Interest Rate Risk (DV100)**

-1649047.94000000	-73929510.74000000	-86971407.42000000	41068.78000000	-46897.18000000
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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	-11149.09000000	-702520.58000000	-851439.66000000	0.00000000	0.00000000
Non-Investment grade	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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	BNP PARIBAS PARIS BRANCH	R0MUWSFPU8MPRO8K5P83	12891491.00000000
#2	GOLDMAN SACHS & CO. LLC	FOR8UP27PHTHYVLBN30	1059721.59999999
#3	RBC CAPITAL MARKETS LLC	549300LCO2FLSSVF64	239485.65000000
#4	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078	7352214.31999999
#5	HSBC SECURITIES (USA) INC.	CYYGQCGNHMHPSMRL3R97	97371.20000000
#6	CITIGROUP GLOBAL MARKETS INC	MBNUM2BPBDO7JBLYG310	9449033.59999999
#7	BOFA SECURITIES INC.	549300HN4UKV1E2R3U73	30701749.53999995
#8	CREDIT AGRICOLE SEC (USA) INC.	549300WO2DKF0Q3YMV43	3659453.22999999
#9	PERSHING LLC	ZI8Q1A8EI8LQFJNM0D94	55073.97000000
#10	DEUTSCHE BANK SECURITIES INC	9J6MBOOO7BECTDTUZW19	510914.00000000
#11	NATL BK OF CAD FINANCIAL INC.	549300K66TF1ST7A3V76	55567770.56999998

#12	BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	1097905.44000000
#13	WELLS FARGO SECURITIES LLC	VYVVCKR63DVZZN70PB21	13979.90000000
#14	NOMURA SECURITIES INTL INC	OXTKY6Q8X53C9ILVV871	500407.00000000
#15	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVWT807	23168630.95999997
#16	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	37232042.01999994
#17	BNP PARIBAS PB INTL LTD	549300KUN9K9K32C6D97	500520.70000000
#18	STATE STREET BANK AND TRUST CO	571474TGEMMWANRLN572	135744.05000000
#19	BMO CAPITAL MARKETS CORP	RUC0QBLBRPCU4W1NE59	199623.60000000

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

☐ Yes
☒ No

Item B.5. Return information.

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

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	0.58000000	-1.06000000	1.27000000	C000071023

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

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		0.00000000	-23581464.29000000	-0.02000000	18608505.970000000	0.01000000	-58443998.76000000
	Forward	0.00000000	-23581464.29000000	-0.02000000	18608505.970000000	0.01000000	-58443998.76000000
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Interest Rate 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	-855257.09000000	55234045.66000000
Month 2	-15677324.91000000	-85800519.99000000
Month 3	18396079.03000000	111973974.75000000

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	150010839.71000000	0.00000000	248665555.03000000
Month 2	157014158.64000000	0.00000000	228628730.16000000
Month 3	101147791.77000000	0.00000000	160686635.29000000

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).	United States Treasury
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Notes
d. CUSIP (if any).	91282CCN9

At least one of the following other identifiers:

- ISIN	US91282CCN92
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	354000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	344099062.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.040746998134

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

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-07-31
b. Coupon.	

- i. Coupon category. [\(13\)](#) Fixed
- ii. Annualized rate. 0.13000000
- c. Currently in default? ☐ Yes ☒ No
- d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 2

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

- a. Name of issuer (if any). Dimensional Holdings Inc.
- b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	DFA Short Term Investment Fund
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23320U405_X_SLCOLLCASH
Description of other unique identifier.	Internal Identifier

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

Balance. <a href="#">(2)</a>	
a. Balance	188758928.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	188758928.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.765151386273

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

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

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

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

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input checked="" type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☒ Yes ☐ No
- i. If Yes, provide the value of the investment representing cash collateral. 188758928.00000000
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Societe Generale SA
- b. LEI (if any) of issuer. (1) 02RNE8IBXP4R0TD8PU41
- 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 22EIKBBS3QP
- 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) -1883612.36000000
- f. Exchange rate. 9.66254333
- g. Percentage value compared to net assets of the Fund. -0.02759325550

**Item 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 SA	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold. 818033355.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 82776639.79000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-11

iv. Unrealized appreciation or depreciation. (24) -1883612.36000000

**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: 4

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

a. Name of issuer (if any).	NOMURA HOLDINGS INC
b. LEI (if any) of issuer. (1)	549300B3CEAHYG7K8164
c. Title of the issue or description of the investment.	Nomura Holdings, Inc.
d. CUSIP (if any).	65535HAW9

At least one of the following other identifiers:

- ISIN	US65535HAW97
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17657000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15805299.99000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.231533669113

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

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

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

a. ISO country code. (8)	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
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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
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### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-07-14

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.65000000

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

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

134079.30000000

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.

a. Name of issuer (if any).	TELSTRA CORP LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	PCTXNQGRJVR3OG33JG65
c. Title of the issue or description of the investment.	Telstra Corp. Ltd.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	USQ8940FAA23
--------	--------------

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

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

a. Balance	577000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	570526.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008357704931

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

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

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-04-07
b. Coupon.	

i. Coupon category. [\(13\)](#)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears?  
[\(14\)](#)

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

Fixed

3.13000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

☐ Yes ☐ No

☐ 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?

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?

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

☐ Yes ☒ No

☐ Yes ☒ No

☒ Yes ☐ No

7986.60000000

## Schedule of Portfolio Investments Record: 6

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

a. Name of issuer (if any).

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

ROYAL BANK OF CANADA

ES7IP3U3RHIGC71XBU11

c. Title of the issue or description of the investment.	Royal Bank of Canada
d. CUSIP (if any).	780086QY3

At least one of the following other identifiers:

- ISIN	CA780086QY32
--------	--------------

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

Balance. (2).

a. Balance	10000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	Canada Dollar
e. Value. (4).	7564405.92000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.110811857948

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

a. Payoff profile. (5)	<input 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)	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
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#### 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.	2024-07-02
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.35000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 7

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

a. Name of issuer (if any). LSEGA FINANCING PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138009YFYTGHEZNNZ09

c. Title of the issue or description of the investment. LSEGA Financing PLC

d. CUSIP (if any). 50220PAB9

At least one of the following other identifiers:

- ISIN US50220PAB94

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

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2286120.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033489646473

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) 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.**

For debt securities, also provide:

a. Maturity date. 2026-04-06

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.38000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:



i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument.

(16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 8

Item C.1. Identification of investment.

a. Name of issuer (if any).

SKY LTD

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

2138003TS48MQKF4BZ29

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

Sky Ltd.

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

XS1109741329

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10366000.00000000

b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	10957685.38000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.160520401550

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-09-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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

## Schedule of Portfolio Investments Record: 9

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Morgan Stanley       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | IGJSJL3JD5P30I6NJZ34 |
| c. Title of the issue or description of the investment. | Morgan Stanley       |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS1511787589 |
|--------|--------------|

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

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

- |                                  |                       |
|----------------------------------|-----------------------|
| a. Balance                       | 2000000.00000000      |
| b. Units                         | Principal amount      |
| c. Description of other units.   |                       |
| d. Currency. <a href="#">(3)</a> | Euro Member Countries |
| e. Value. <a href="#">(4)</a>    | 1992485.89000000      |
| f. Exchange rate.                | 0.97842600            |

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

0.029188156445

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-10-27

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.38000000

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: 10

**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). 166764BD1

At least one of the following other identifiers:

- ISIN US166764BD17

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

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

- a. Balance 4000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4012437.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.058778665796

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

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2025-11-17
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.33000000
- 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: 11****Item C.1. Identification of investment.**

- a. Name of issuer (if any). HARLEY-DAVIDSON FINL SER
- b. LEI (if any) of issuer. [\(1\)](#) RLUFFFFW4GRYU77BTS24
- c. Title of the issue or description of the investment. Harley-Davidson Financial Services, Inc.
- d. CUSIP (if any). 41283LAS4

At least one of the following other identifiers:

- ISIN US41283LAS43

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

- a. Balance 500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 497521.31000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.007288247261

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

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

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

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

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.35000000

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

- a. Name of issuer (if any). BOEING CO
- b. LEI (if any) of issuer. [\(1\)](#) RVHJWBXLJ1RFUBSY1F30
- c. Title of the issue or description of the investment. Boeing Co.
- d. CUSIP (if any). 097023CH6

At least one of the following other identifiers:

- ISIN US097023CH65

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

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

- a. Balance 11300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10833283.45000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.158698023277

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

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

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

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

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-05-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.10000000

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?	<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.	129542.13000000

## Schedule of Portfolio Investments Record: 13

### 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).	172967KN0

At least one of the following other identifiers:

- ISIN	US172967KN09
--------	--------------

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

Balance. (2)	
a. Balance	36850000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36276674.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.531421208392

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

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

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

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-01

b. Coupon.

i. Coupon category. (13).

Fixed

ii. Annualized rate.

3.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16).

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 14

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

a. Name of issuer (if any). AERCAP IRELAND CAP/GLOBA

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. AerCap Ireland Capital DAC/AerCap Global Aviation Trust

d. CUSIP (if any). 00774MAS4

At least one of the following other identifiers:

- ISIN US00774MAS44

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

Balance. (2)

a. Balance 16100000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 14305613.62000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.209564589881

### Item C.3. Payoff profile.

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2026-01-30

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 15

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).	14448CAN4

At least one of the following other identifiers:

- ISIN	US14448CAN48
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	2200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2124572.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031123114783

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification 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.	2025-02-15
b. Coupon.	

i. Coupon category. [\(13\)](#)

ii. Annualized rate.

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: 16

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

a. Name of issuer (if any). CIGNA CORP

b. LEI (if any) of issuer. [\(1\)](#) 549300VIWYMSIGT1U456

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



d. CUSIP (if any).	125523AV2
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At least one of the following other identifiers:

- ISIN	US125523AV22
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6260000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	6200101.13000000
---------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.090825999153
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
---------------------	-----------

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

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

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

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

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

**Item C.7. Liquidity classification 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.	2025-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.25000000
----------------------	------------

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? [\(15\)](#) ☐ 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

i. If Yes, provide the value of the securities on loan. 100069.80000000

## Schedule of Portfolio Investments Record: 17

*Item C.1. Identification of investment.*

a. Name of issuer (if any). WELLS FARGO & COMPANY

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). 949746SH5

At least one of the following other identifiers:

- ISIN US949746SH57

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

a. Balance	11800000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11442814.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.167627106861

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-10-23

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 18

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

a. Name of issuer (if any). BANQUE FED CRED MUTUEL

b. LEI (if any) of issuer. [\(1\)](#) VBHFXSYT7OG62HNT8T76

c. Title of the issue or description of the investment. Banque Federative du Credit Mutuel SA

d. CUSIP (if any). 06675FAT4

At least one of the following other identifiers:

- ISIN US06675FAT49

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

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

a. Balance 2700000.00000000

b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2598059.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038059275528

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2024-11-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.38000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).                             | EXPEDIA GROUP INC   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                 |
| c. Title of the issue or description of the investment. | Expedia Group, Inc. |
| d. CUSIP (if any).                                      | 30212PAM7           |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US30212PAM77 |
|--------|--------------|

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

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

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 24000000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 24278026.08000000    |
| f. Exchange rate.                |                      |

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

0.355651614376

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 98596.51000000

## Schedule of Portfolio Investments Record: 20

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

- a. Name of issuer (if any). BPCE SA
- b. LEI (if any) of issuer. [\(1\)](#) 9695005MSX1OYEMGDF46
- c. Title of the issue or description of the investment. BPCE SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0013476199

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

- Balance. [\(2\)](#)
- a. Balance 3800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 3721399.88000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.054515217616

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



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

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2026-01-15

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
-----------------------------	----------------	----------------	-------------------------------

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

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

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: 21

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

a. Name of issuer (if any). FIDELITY NATL INFO SERV  
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). 31620MBR6

At least one of the following other identifiers:

- ISIN US31620MBR60

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

Balance. (2)

a. Balance 32700000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 29682516.92000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.434822626294

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

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2026-03-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.15000000

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: 22

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

- a. Name of issuer (if any). Micron Technology Inc
- b. LEI (if any) of issuer. [\(1\)](#) B3DXGBC8GAIYW12Z0172
- c. Title of the issue or description of the investment. Micron Technology, Inc.
- d. CUSIP (if any). 595112BM4

At least one of the following other identifiers:

- ISIN US595112BM49

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

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

- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3076655.34000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.045070280217

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

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

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

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

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-02-06

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.98000000

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: 23

### 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). 61761J3R8

At least one of the following other identifiers:

- ISIN US61761J3R84

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

- Balance. [\(2\)](#)
- a. Balance 21000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 20547425.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.301001616690

### Item C.3. Payoff profile.

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

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

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

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

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

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

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-07-27

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.13000000

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: 24

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

a. Name of issuer (if any).	GLENCORE FUNDING LLC
b. LEI (if any) of issuer. (1)	213800STG1QDNBY87K49
c. Title of the issue or description of the investment.	Glencore Funding LLC
d. CUSIP (if any).	378272BD9

At least one of the following other identifiers:

- ISIN	US378272BD96
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18534147.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.271508866748

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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
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### Item C.9. Debt securities.

For debt securities, also provide:



a. Maturity date.	2026-04-27
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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

## Schedule of Portfolio Investments Record: 25

Item C.1. Identification of investment.

a. Name of issuer (if any).	CROWN CASTLE INTL CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930012H97VSM0I2R19

c. Title of the issue or description of the investment.	Crown Castle International Corp.
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d. CUSIP (if any).	22822VAV3
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At least one of the following other identifiers:

- ISIN	US22822VAV36
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8500000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
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e. Value. (4)	7563166.13000000
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f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.110793696121
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
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b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	1.05000000
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- 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: 26

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).

02209SBC6

At least one of the following other identifiers:

- ISIN	US02209SBC61
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	404212.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005921348378

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-02-14
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.40000000
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? ☐ 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

i. If Yes, provide the value of the securities on loan. 399807.98000000

Schedule of Portfolio Investments Record: 27

*Item C.1. Identification of investment.*

a. Name of issuer (if any). FIDELITY & GUARANTY LIFE

b. LEI (if any) of issuer. [\(1\)](#) 549300WCR5QBFH98VZ75

c. Title of the issue or description of the investment. Fidelity & Guaranty Life Holdings, Inc.

d. CUSIP (if any). 315786AC7

At least one of the following other identifiers:

- ISIN US315786AC73

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

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

a. Balance	27262000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27981726.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.409907552165

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification 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.	2025-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.50000000
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?

☐ 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: 28

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).

29251ZBC0

At least one of the following other identifiers:

- ISIN

CA29251ZBC01

Item C.2. Amount of each investment.

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

- a. Balance

5000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

Canada Dollar

e. Value. <a href="#">(4)</a>	3897270.70000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.057091569617
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2022-12-05
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.19000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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

Schedule of Portfolio Investments Record: 29

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Campbell Soup Co     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493007JDSMX8Z5Z1902 |
| c. Title of the issue or description of the investment. | Campbell Soup Co.    |
| d. CUSIP (if any).                                      | 134429BF5            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US134429BF51 |
|--------|--------------|

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

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

- |   |                      |
|---|----------------------|
| a. Balance  | 17000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 17107468.90000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.250609292210       |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 74459.49000000

## Schedule of Portfolio Investments Record: 30

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

- a. Name of issuer (if any). AUSTRALIAN GOVERNMENT
- b. LEI (if any) of issuer. (1) 213800J6B7JSBDETCB42
- c. Title of the issue or description of the investment. Australia Government Bonds
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU0000095457

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

Balance. (2)

- a. Balance 37100000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Australia Dollar
- e. Value. (4) 23896787.89000000
- f. Exchange rate. 1.43122900
- g. Percentage value compared to net assets of the Fund. 0.350066812000

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

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

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

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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.

For debt securities, also provide:

a. Maturity date.	2025-11-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.25000000
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? ☐ Yes ☒ No

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

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

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

a. Name of issuer (if any). AMERICAN WATER CAPITAL C

b. LEI (if any) of issuer. (1) 5IDHQUFVC8Q2KIBBFF06

c. Title of the issue or description of the investment. American Water Capital Corp.

d. CUSIP (if any). 03040WAL9

At least one of the following other identifiers:

- ISIN US03040WAL90

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

Balance. (2)

a. Balance 1800000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1796996.83000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.026324414576

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

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

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. 2025-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.40000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 6074.00000000   |

**Schedule of Portfolio Investments Record: 32****Item C.1. Identification of investment.**

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | APA INFRASTRUCTURE LTD  |
| b. LEI (if any) of issuer. (1)                          | 261700SS8OEHDOCOUJ33    |
| c. Title of the issue or description of the investment. | APA Infrastructure Ltd. |
| d. CUSIP (if any).                                      | 000000000               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | USQ04578AD42 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 11334000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 11271967.77000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.165124360661       |

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

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

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

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

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-03-23

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.20000000

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: 33

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

- a. Name of issuer (if any). MERCEDES-BENZ FIN NA
- b. LEI (if any) of issuer. [\(1\)](#) 549300423Z16BB673J12
- c. Title of the issue or description of the investment. Mercedes-Benz Finance North America LLC
- d. CUSIP (if any). 233851DX9

At least one of the following other identifiers:

- ISIN US233851DX96

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

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

- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2946462.03000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.043163063348

### Item C.3. Payoff profile.

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

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

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

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

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

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

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-06-14

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.70000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

## Schedule of Portfolio Investments Record: 34

### 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).	64110DAL8

At least one of the following other identifiers:

- ISIN	US64110DAL82
--------	--------------

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

Balance. (2)

a. Balance	9247000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8770616.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.128481780023

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

### Item C.7. Liquidity classification 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.

2025-06-22

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.88000000

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: 35

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.
d. CUSIP (if any).	00130HCB9

At least one of the following other identifiers:

- ISIN	US00130HCB96
--------	--------------

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

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	381276.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005585356259

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

**Item C.7. Liquidity classification 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.	2025-07-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.30000000

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

136476.48000000

Schedule of Portfolio Investments Record: 36

Item C.1. Identification of investment.

- a. Name of issuer (if any).

IBM 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).

459200AM3

At least one of the following other identifiers:

- ISIN US459200AM34

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

Balance. (2)

a. Balance	14010000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15505134.59000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.227136511423

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

**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.	2025-10-30
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.00000000
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? [\(15\)](#) ☐ 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

i. If Yes, provide the value of the securities on loan. 121266.83000000

## Schedule of Portfolio Investments Record: 37

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

a. Name of issuer (if any). BAYER US FINANCE II LLC

b. LEI (if any) of issuer. [\(1\)](#) 529900XWNEXYNJ3X6T40

c. Title of the issue or description of the investment. Bayer U.S. Finance II LLC

d. CUSIP (if any). 07274NAX1

At least one of the following other identifiers:

- ISIN US07274NAX12



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

Balance. (2)

a. Balance	1523000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1467963.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021504373975

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

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

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

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

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**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. 2025-04-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.85000000
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? ☐ 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: 38

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

a. Name of issuer (if any). SUMITOMO MITSUI FINL GRP

b. LEI (if any) of issuer. [\(1\)](#) 35380028MYWPB6AUO129

c. Title of the issue or description of the investment. Sumitomo Mitsui Financial Group, Inc.

d. CUSIP (if any). 86562MAF7

At least one of the following other identifiers:

- ISIN US86562MAF77

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

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

a. Balance 21000000.00000000

b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19937740.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.292070273334

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-07-14
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 39

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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

5493000CGCQY2OQU7669
- c. Title of the issue or description of the investment.

Jabil, Inc.
- d. CUSIP (if any).

466313AL7

At least one of the following other identifiers:

- ISIN

US466313AL75

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

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

- a. Balance

22280000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

20245070.46000000
- f. Exchange rate.

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

0.296572380659

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.70000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 40

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

- a. Name of issuer (if any). WELLS FARGO & COMPANY
- 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). 94974BGH7

At least one of the following other identifiers:

- ISIN US94974BGH78

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

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

- a. Balance 15800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 15622633.47000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.228857766117

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

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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.2025-02-19
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

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

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

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

- v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 100155.00000000

**Schedule of Portfolio Investments Record: 41****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Boardwalk Pipelines LP
- b. LEI (if any) of issuer. (1) 549300W6AQ2GHHCL606
- c. Title of the issue or description of the investment. Boardwalk Pipelines LP
- d. CUSIP (if any). 096630AE8

At least one of the following other identifiers:

- ISIN US096630AE83

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

Balance. (2)

- a. Balance 2260000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2374874.76000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.034789815265

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

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

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

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



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.95000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

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

## Schedule of Portfolio Investments Record: 42

**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). 63307A2J3

At least one of the following other identifiers:

- ISIN US63307A2J35

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

- Balance. (2)
- a. Balance 1120000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1112400.03000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.016295676806

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

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

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

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

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

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2023-02-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.10000000

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: 43

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

- a. Name of issuer (if any). State Street Bank & Trust Co.
- b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572
- c. Title of the issue or description of the investment. Purchased USD / Sold EUR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GNKBB749C
- 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. [\(4\)](#) -3206.17000000
- f. Exchange rate. 0.97295812
- g. Percentage value compared to net assets of the Fund. -0.00004696755

### Item 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 <a href="#">(12)</a>	<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 <a href="#">(21)</a>	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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	1682975.00000000
--------------------------	------------------

Description of currency sold.	Euro Member Countries
-------------------------------	-----------------------

ii. Amount and description of currency purchased.

Amount of currency purchased.	1726544.53000000
-------------------------------	------------------

Description of currency purchased.	United States Dollar
------------------------------------	----------------------

iii. Settlement date.	2022-10-20
-----------------------	------------

iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-3206.17000000
---	----------------

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

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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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: 44

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

a. Name of issuer (if any).	Ryder System Inc
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b. LEI (if any) of issuer. <a href="#">(1)</a>	ZXJ6Y2OSPZXIVGRILD15
--	----------------------

c. Title of the issue or description of the investment.	Ryder System, Inc.
---	--------------------

d. CUSIP (if any).	78355HKG3
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At least one of the following other identifiers:

- ISIN	US78355HKG38
--------	--------------

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

Balance. (2)

a. Balance	18180000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18162990.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.266071757196

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

**Item C.7. Liquidity classification 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.	2023-03-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.40000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 45**

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

a. Name of issuer (if any).	BRISTOL-MYERS SQUIBB CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	HLYYNH7UQUORYSJQC42
c. Title of the issue or description of the investment.	Bristol-Myers Squibb Co.
d. CUSIP (if any).	110122CN6

At least one of the following other identifiers:

- ISIN	US110122CN68
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6469000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6482446.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.094962116192

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

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

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

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

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.20000000
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? ☐ 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

i. If Yes, provide the value of the securities on loan. 525767.72000000

## Schedule of Portfolio Investments Record: 46

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

a. Name of issuer (if any). Province of Quebec

b. LEI (if any) of issuer. (1) 549300WN65YFEQH74Y36

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

d. CUSIP (if any). 74814ZEP4

At least one of the following other identifiers:

- ISIN CA74814ZEP41

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

Balance. (2)

a. Balance 40000000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	31159111.32000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.456453428584

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2023-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.00000000
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?

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

MACQUARIE BANK LTD
- b. LEI (if any) of issuer. [\(1\)](#)

4ZHCHI4KYZG2WVRT8631
- c. Title of the issue or description of the investment.

Macquarie Bank Ltd.
- d. CUSIP (if any).

55608RAQ3

At least one of the following other identifiers:

- ISIN

US55608RAQ39

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

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

- a. Balance

2000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2004795.72000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029368484569

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification 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.	2025-07-29
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
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.  | 1215975.32000000  |

## Schedule of Portfolio Investments Record: 48

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

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | WESTPAC BANKING CORP  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | EN5TNI6CI43VEPAMHL14  |
| c. Title of the issue or description of the investment. | Westpac Banking Corp. |
| d. CUSIP (if any).                                      | 000000000             |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | AU3CB0234573 |
|--------|--------------|

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

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

- |   |                  |
|---|------------------|
| a. Balance  | 1500000.00000000 |
| b. Units  | Principal amount |
| c. Description of other units.                          |                  |
| d. Currency. <a href="#">(3)</a>                        | Australia Dollar |
| e. Value. <a href="#">(4)</a>                           | 1058255.72000000 |
| f. Exchange rate.                                       | 1.43122900       |
| g. Percentage value compared to net assets of the Fund. | 0.015502510541   |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) AUSTRALIA

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-06-04

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.13000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 49

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

a. Name of issuer (if any).

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).

046353AV0

At least one of the following other identifiers:

- ISIN

US046353AV09

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

Balance. (2)

a. Balance

20063000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

18229106.78000000

f. Exchange rate.

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

0.267040295350

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

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-04-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.70000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A



**Item C.11. Derivatives.**

N/A

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

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

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

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

**Schedule of Portfolio Investments Record: 50****Item C.1. Identification of investment.**

a. Name of issuer (if any). WALGREENS BOOTS ALLIANCE

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). 931427AQ1

At least one of the following other identifiers:

- ISIN US931427AQ19

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

Balance. (2)

a. Balance 2031000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2025062.41000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.029665373657

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

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.45000000

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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: 51

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

a. Name of issuer (if any).	WILLIAMS COMPANIES INC
b. LEI (if any) of issuer. (1)	D71FAKCBFLFS2O0RBPG08
c. Title of the issue or description of the investment.	Williams Cos., Inc.
d. CUSIP (if any).	96949LAB1

At least one of the following other identifiers:

- ISIN	US96949LAB18
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1699000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1695463.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024837047077

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

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

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

Category. N/A

**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. 2025-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 52

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

a. Name of issuer (if any). CAPITAL ONE FINANCIAL CO

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). 14040HBT1

At least one of the following other identifiers:

- ISIN US14040HBT14

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

Balance. (2)

a. Balance 2628000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2580885.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.037807693665

### Item C.3. Payoff profile.

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2024-10-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.30000000

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

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

148598.40000000

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

a. Name of issuer (if any).	Bayer US Finance LLC
b. LEI (if any) of issuer. (1)	54930093Q75GSEM74I71
c. Title of the issue or description of the investment.	Bayer U.S. Finance LLC
d. CUSIP (if any).	07274EAG8

At least one of the following other identifiers:

- ISIN	US07274EAG89
--------	--------------

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

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	982172.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014387959816

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2024-10-08
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.38000000

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: 54

Item C.1. Identification of investment.

a. Name of issuer (if any).

BMW US Capital LLC

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

KK5MZM9DIXLXZL9DZL15



c. Title of the issue or description of the investment.	BMW U.S. Capital LLC
d. CUSIP (if any).	05565EAH8

At least one of the following other identifiers:

- ISIN	US05565EAH80
--------	--------------

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

Balance. (2)

a. Balance	3190000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3094763.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045335554462

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

**Item C.7. Liquidity classification 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.	2026-04-11
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.80000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 55**

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

a. Name of issuer (if any).	McDonald's Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	UE2136O97NLB5BYP9H04
c. Title of the issue or description of the investment.	McDonald's Corp.
d. CUSIP (if any).	58013MEY6

At least one of the following other identifiers:

- ISIN	US58013MEY66
--------	--------------

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

Balance. (2).

a. Balance	27822000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28220136.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.413400041261

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-01-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.70000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#).

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

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

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

- v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 56

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

- a. Name of issuer (if any). VOLKSWAGEN INTL FIN NV
- b. LEI (if any) of issuer. [\(1\)](#) 5299004PWNHKYTR23649
- c. Title of the issue or description of the investment. Volkswagen International Finance NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS1167644407

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

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

- a. Balance 4200000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	4298223.47000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.062965173157

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

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

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

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

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2023-01-16
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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

## Schedule of Portfolio Investments Record: 57

*Item C.1. Identification of investment.*

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | SOUTHWESTERN ELEC POWER         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | R64UBJHEC74EB3HGQ410            |
| c. Title of the issue or description of the investment. | Southwestern Electric Power Co. |
| d. CUSIP (if any).                                      | 845437BS0                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US845437BS08 |
|--------|--------------|

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

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

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 37229000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 34445290.13000000    |
| f. Exchange rate.                |                      |

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

0.504593042367

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.65000000

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: 58

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

- a. Name of issuer (if any). JPN BANK FOR INT'L COOP
- b. LEI (if any) of issuer. (1) 549300TJ3QFYVCTSCJ29
- c. Title of the issue or description of the investment. Japan Bank for International Cooperation
- d. CUSIP (if any). 471048CD8

At least one of the following other identifiers:

- ISIN US471048CD83

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

- Balance. (2)
- a. Balance 1000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 969546.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.014203003304

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

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



Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-10-17

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 59

**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).

78016EZM2

At least one of the following other identifiers:

- ISIN

US78016EZM29

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

Balance. (2)

a. Balance

56400000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

51233792.71000000

f. Exchange rate.

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

0.750529760033

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

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-01-20

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.88000000

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

- a. Name of issuer (if any). KFW
- b. LEI (if any) of issuer. [\(1\)](#) 549300GDPG70E3MBBU98
- c. Title of the issue or description of the investment. Kreditanstalt fuer Wiederaufbau
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU000KFWHAE5

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

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

- a. Balance 1200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Australia Dollar
- e. Value. [\(4\)](#) 833697.94000000
- f. Exchange rate. 1.43122900
- g. Percentage value compared to net assets of the Fund. 0.012212937628

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

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

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

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

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

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-09-11

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.20000000

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: 61

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

a. Name of issuer (if any). State Street Bank & Trust Co.  
b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572  
c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GDKBB7ZGW

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) -52119.10000000  
f. Exchange rate. 0.97396565  
g. Percentage value compared to net assets of the Fund. -0.00076349872

### Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 10414977.00000000  
Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 10641252.79000000  
Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-06

iv. Unrealized appreciation or depreciation. (24). -52119.10000000

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

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

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

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

## Schedule of Portfolio Investments Record: 62

**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). 06738EAN5

At least one of the following other identifiers:

- ISIN US06738EAN58

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

Balance. (2)

a. Balance	20380000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20446371.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.299521266558

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

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

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

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

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

a. ISO country code. (8)	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.**

For debt securities, also provide:

a. Maturity date.	2026-01-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.38000000
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? [\(15\)](#) ☐ 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: 63

*Item C.1. Identification of investment.*

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

b. LEI (if any) of issuer. [\(1\)](#) 549300FNI1JKTRY2PV09

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

d. CUSIP (if any). 488401AB6

At least one of the following other identifiers:

- ISIN US488401AB66

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

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

a. Balance	8000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7998403.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.117169537856

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification 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.	2025-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.35000000
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?

☐ 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: 64

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).

06367TQW3

At least one of the following other identifiers:

- ISIN

US06367TQW35

Item C.2. Amount of each investment.

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

- a. Balance

400000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	378746.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005548302053

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-07-09
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 65

*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).

37940XAF9

At least one of the following other identifiers:

- ISIN

US37940XAF96

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

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

- a. Balance

3500000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

3290817.74000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.048207570005

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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: 66

**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). 74460WAA5

At least one of the following other identifiers:

- ISIN US74460WAA53

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

Balance. (2)

a. Balance 22500000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 20636847.45000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.302311567136

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

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

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

a. Asset type. (6) Debt

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.88000000

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
- i. If Yes, provide the value of the securities on loan. 344827.88000000

**Schedule of Portfolio Investments Record: 67****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NOMURA HOLDINGS INC
- b. LEI (if any) of issuer. (1) 549300B3CEAHYG7K8164
- c. Title of the issue or description of the investment. Nomura Holdings, Inc.
- d. CUSIP (if any). 65535HAR0

At least one of the following other identifiers:

- ISIN US65535HAR03

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

Balance. (2)

- a. Balance 20555000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 19117730.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.280057852801

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

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

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

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

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

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-07-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.85000000

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

- a. Name of issuer (if any). ITALY GOV'T INT BOND
- b. LEI (if any) of issuer. (1) 815600DE60799F5A9309
- c. Title of the issue or description of the investment. Italy Government International Bonds
- d. CUSIP (if any). 465410BX5

At least one of the following other identifiers:

- ISIN US465410BX58

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

Balance. (2)

- a. Balance 23379000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 22440099.36000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.328727613103

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

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

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

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

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

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-10-17

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.38000000

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: 69

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

a. Name of issuer (if any). UNITED PARCEL SERVICE

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). 911312AV8

At least one of the following other identifiers:

- ISIN XS1323463726

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

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

a. Balance 1000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 1029931.75000000

f. Exchange rate. 0.97842600

g. Percentage value compared to net assets of the Fund. 0.015087589426

### Item C.3. Payoff profile.

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

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

a. Asset type. [\(6\)](#) Debt

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

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

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

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

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

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

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

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

Category. N/A

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

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.63000000

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

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

a. Name of issuer (if any).	AbbVie Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	AbbVie, Inc.
d. CUSIP (if any).	00287YAQ2

At least one of the following other identifiers:

- ISIN	US00287YAQ26
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**Item C.2. Amount of each investment.**

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

a. Balance	6350000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6351072.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093037601062

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

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

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

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

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

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-05-14
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.60000000

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: 71

Item C.1. Identification of investment.

a. Name of issuer (if any).

FIDELITY NATL INFO SERV

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).	31620MBQ8

At least one of the following other identifiers:

- ISIN	US31620MBQ87
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	380675.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005576555949

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

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.60000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 72

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

a. Name of issuer (if any).	State Street Bank & Trust Co.
b. LEI (if any) of issuer. <a href="#">(1)</a>	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	Purchased USD / Sold EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	22FSKBBVBV4
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)	100172.06000000
f. Exchange rate.	0.97459944
g. Percentage value compared to net assets of the Fund.	0.001467432102

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	2801997.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	2975196.28000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. (24) 100172.06000000

**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: 73

**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). 04621XAH1

At least one of the following other identifiers:

- ISIN US04621XAH17

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

Balance. (2)

- a. Balance 4500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4506092.82000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.066010275327

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-09-27  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 4.20000000  
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
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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: 74

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

a. Name of issuer (if any). RECKITT BENCKISER TSY  
b. LEI (if any) of issuer. (1) 213800LAXWIUOOBZ3908  
c. Title of the issue or description of the investment. Reckitt Benckiser Treasury Services PLC  
d. CUSIP (if any). 75625QAD1

At least one of the following other identifiers:

- ISIN US75625QAD16

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

Balance. (2)

a. Balance 5625000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 5528846.87000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.080992717796

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

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

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

a. Asset type. (6) Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-06-26

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

**Schedule of Portfolio Investments Record: 75****Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank & Trust Co.  
 b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572  
 c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
 d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GKKBB9MHX  
 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) -33301.17000000  
 f. Exchange rate. 0.97459944  
 g. Percentage value compared to net assets of the Fund. -0.00048783269

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 5819989.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 5938371.65000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. (24) -33301.17000000

**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: 76

### 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).	46625HKC3

At least one of the following other identifiers:

- ISIN	US46625HKC33
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### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	6081000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6070387.01000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.088925801993

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.	2025-01-23
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.13000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	13979.90000000

Schedule of Portfolio Investments Record: 77

Item C.1. Identification of investment.

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a. Name of issuer (if any).	PENSKE TRUCK LEASING CAN
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Penske Truck Leasing Canada, Inc.
d. CUSIP (if any).	70960AAC2

At least one of the following other identifiers:

- ISIN	CA70960AAC23
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#### Item C.2. Amount of each investment.

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

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	1557830.62000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.022820841080

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

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

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

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

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

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

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2022-12-07
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

2.85000000

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: 78

Item C.1. Identification of investment.

a. Name of issuer (if any).

BOEING CO

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

RVHJWBXLJ1RFUBSY1F30

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

Boeing Co.

d. CUSIP (if any).

097023BP9

At least one of the following other identifiers:

- ISIN	US097023BP90
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	14045000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13248163.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.194073874807

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2025-10-30
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.60000000
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? [\(15\)](#) ☐ 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: 79

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

a. Name of issuer (if any). PACCAR Financial Corp

b. LEI (if any) of issuer. [\(1\)](#) PH3S12DWZBHHQKVYZ297

c. Title of the issue or description of the investment. PACCAR Financial Corp.

d. CUSIP (if any). 69371RQ66

At least one of the following other identifiers:

- ISIN US69371RQ664

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

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

a. Balance	4300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4142847.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.060689049071

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification 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.	2025-02-06
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.80000000
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
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ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 80

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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).

524660AX5

At least one of the following other identifiers:

- ISIN

US524660AX50

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

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

- a. Balance

400000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	399304.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005849460039
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2024-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.80000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 81**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). ACTIVISION BLIZZARD
- 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). 00507VAK5

At least one of the following other identifiers:

- ISIN US00507VAK52

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

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

- a. Balance 5000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5018211.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.073512367744

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-09-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.40000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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: 82

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

a. Name of issuer (if any).

GENERAL MOTORS FINL CO

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

5493008B6JBRUJ90QL97

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

General Motors Financial Co., Inc.

d. CUSIP (if any).

37045XBG0

At least one of the following other identifiers:

- ISIN

US37045XBG07

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

Balance. (2)

a. Balance

12292000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12533242.42000000

f. Exchange rate.

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

0.183600919010

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

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.25000000

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

a. Name of issuer (if any). VOLKSWAGEN GROUP AMERICA  
b. LEI (if any) of issuer. [\(1\)](#) 5493002SQ1AVQBY41K40  
c. Title of the issue or description of the investment. Volkswagen Group of America Finance LLC  
d. CUSIP (if any). 928668BE1

At least one of the following other identifiers:

- ISIN US928668BE16

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

a. Balance 5000000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. [\(3\)](#) United States Dollar  
e. Value. [\(4\)](#) 4896815.55000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.071734017828

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

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

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

a. Asset type. [\(6\)](#) Debt  
b. Issuer type. [\(7\)](#) Corporate

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

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. 2025-05-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.35000000

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: 84

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

- a. Name of issuer (if any). MOTABILITY OPERATIONS GR
- b. LEI (if any) of issuer. (1) AZ3NL8JCZDCNUXFWI720
- c. Title of the issue or description of the investment. Motability Operations Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS2021471433

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

Balance. (2)

- a. Balance 2951000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 2899557.93000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.042475959758

### Item C.3. Payoff profile.

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

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

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

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

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2026-01-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.38000000

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: 85

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

a. Name of issuer (if any).	JPMorgan Chase Bank N.A.
b. LEI (if any) of issuer. (1)	7H6GLXDRUGQFU57RNE97
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	22GEKBBSCZF
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)	-1321481.13000000
f. Exchange rate.	1.43109381
g. Percentage value compared to net assets of the Fund.	-0.01935853004

### 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	JPMorgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. 86495082.00000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 59118359.26000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-09

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1321481.13000000

**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: 86

**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). 06368BJ90

At least one of the following other identifiers:

- ISIN	CA06368BJ907
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**Item C.2. Amount of each investment.**

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

a. Balance	2900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	2246987.62000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.032916381747

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

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

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

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

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

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2023-06-20
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.89000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 87

Item C.1. Identification of investment.

- a. Name of issuer (if any).

INTER-AMERICAN DEVEL BK
- b. LEI (if any) of issuer. [\(1\)](#)

VKU1UKDS9E7LYLMACP54
- c. Title of the issue or description of the investment.

Inter-American Development Bank
- d. CUSIP (if any).

4581X0DV7

At least one of the following other identifiers:

- ISIN

US4581X0DV77

Item C.2. Amount of each investment.

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

- a. Balance

75187000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	69772735.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.022108875444

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

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2026-04-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.88000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 88

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

- |   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | FORTUNE BRANDS HOME & SE             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 54930032LHW54PQUJD44                 |
| c. Title of the issue or description of the investment. | Fortune Brands Home & Security, Inc. |
| d. CUSIP (if any).                                      | 34964CAA4                            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US34964CAA45 |
|--------|--------------|

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

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

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 2400000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 2401356.94000000     |



f. Exchange rate.

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

0.035177755785

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

69248.88000000

Schedule of Portfolio Investments Record: 89

*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).

02209SBH5

At least one of the following other identifiers:

- ISIN

US02209SBH58

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

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

- a. Balance

5000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4797000.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.070271809747

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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. 2025-05-06  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 2.35000000  
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

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

2117718.69000000

## Schedule of Portfolio Investments Record: 90

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

a. Name of issuer (if any).

LEASEPLAN CORPORATION NV

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

724500C60L930FVHS484

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

LeasePlan Corp. NV

d. CUSIP (if any).

52206AAD2

At least one of the following other identifiers:

- ISIN

US52206AAD28

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

Balance. (2)

a. Balance

15100000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14533044.08000000

f. Exchange rate.

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

0.212896245016

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

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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.

For debt securities, also provide:

a. Maturity date.	2024-10-24
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.88000000
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? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). PENSKE TRUCK LEASING/PTL

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

c. Title of the issue or description of the investment. Penske Truck Leasing Co. Lp/PTL Finance Corp.

d. CUSIP (if any). 709599BC7

At least one of the following other identifiers:

- ISIN US709599BC73

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

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

a. Balance 2707000.00000000

b. Units Principal amount

c. Description of other units.

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

e. Value. [\(4\)](#) 2707371.91000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.039660604504

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

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

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

a. Asset type. [\(6\)](#) Debt

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

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

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.13000000

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

- a. Name of issuer (if any). AKER BP ASA
- b. LEI (if any) of issuer. [\(1\)](#) 549300NFTY73920OYK69
- c. Title of the issue or description of the investment. Aker BP ASA
- d. CUSIP (if any). 00973RAG8

At least one of the following other identifiers:

- ISIN US00973RAG83

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

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

- a. Balance 7700000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7316580.73000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.107181438052

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

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

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

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

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

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.88000000

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?	<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.	133129.92000000

Schedule of Portfolio Investments Record: 93

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Brown & Brown Inc
b. LEI (if any) of issuer. (1)	549300PC8KTJ71XKFY89
c. Title of the issue or description of the investment.	Brown & Brown, Inc.
d. CUSIP (if any).	115236AA9
At least one of the following other identifiers:	
- ISIN	US115236AA91
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4494000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4497837.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.065889343801
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-15

b. Coupon.

i. Coupon category. (13).

Fixed

ii. Annualized rate.

4.20000000

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: 94

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

a. Name of issuer (if any). BANK OF NOVA SCOTIA

b. LEI (if any) of issuer. (1) L3I9ZG2KFGXZ61BMYR72

c. Title of the issue or description of the investment. Bank of Nova Scotia

d. CUSIP (if any). 064159MK9

At least one of the following other identifiers:

- ISIN US064159MK98

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

Balance. (2)

a. Balance 2801000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2798936.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.041001948884

### Item C.3. Payoff profile.

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.2024-02-11

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☒ Yes ☐ No

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

757288.47000000

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

a. Name of issuer (if any).	LANDWIRTSCH. RENTENBANK
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900Z3J0N6S0F7CT25
c. Title of the issue or description of the investment.	Landwirtschaftliche Rentenbank
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU3CB0220598
--------	--------------

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

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

a. Balance	14100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	10343585.48000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.151524381029

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

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

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

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

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

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

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

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-05-06
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

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

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 96

**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).	00206RGB2

At least one of the following other identifiers:

- ISIN	CA00206RGB20
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	775494.90000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.011360314558

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

a. Payoff profile. (5)	<input 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)	Corporate

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2025-11-25
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 97

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	BP Capital Markets PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CRVT18MXX0AG93
c. Title of the issue or description of the investment.	BP Capital Markets PLC
d. CUSIP (if any).	05565QCB2

At least one of the following other identifiers:

- ISIN US05565QCB23

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

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1997360.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029259561948

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

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

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2022-11-06
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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
- i. If Yes, provide the value of the securities on loan. 268146.50000000

## Schedule of Portfolio Investments Record: 98

**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). 548661DM6

At least one of the following other identifiers:

- ISIN US548661DM66

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

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

- a. Balance 4600000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4452830.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.065230035443

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification 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.	2026-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.50000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as 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.

97371.20000000

Schedule of Portfolio Investments Record: 99

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CREDIT AGRICOLE LONDON
- 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).

22536PAB7

At least one of the following other identifiers:

- ISIN

US22536PAB76

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

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

- a. Balance

750000.00000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	746332.33000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010933108694

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2027-01-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.13000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.  | 248030.50000000   |

## Schedule of Portfolio Investments Record: 100

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

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Eaton Corp           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 0NZWDMRCE180888QQE14 |
| c. Title of the issue or description of the investment. | Eaton Corp.          |
| d. CUSIP (if any).                                      | 278062AC8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US278062AC86 |
|--------|--------------|

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

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

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 1285000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 1283665.80000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund. 0.018804568896

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

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

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

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

**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. 2022-11-02

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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



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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 101

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

- a. Name of issuer (if any). HOWOGE WOHNUNGS
- b. LEI (if any) of issuer. (1) 894500BIY1Z9MG9QB745
- c. Title of the issue or description of the investment. HOWOGE Wohnungs-baugesellschaft mbH
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000A3H3GE7

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

Balance. (2).

- a. Balance 600000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 590883.73000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.008655924159

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

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2024-11-01
- b. Coupon.
- i. Coupon category. (13)None

ii. Annualized rate.0.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 102****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). 58933YAY1

At least one of the following other identifiers:

- ISIN US58933YAY14

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 8100000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7508781.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.109997002056

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-02-24

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 7523749.80000000

**Schedule of Portfolio Investments Record: 103****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ENERGY TRANSFER LP
- b. LEI (if any) of issuer. (1) MTLVN9N7JE8MIBIJ1H73
- c. Title of the issue or description of the investment. Energy Transfer LP
- d. CUSIP (if any). 29273RBG3

At least one of the following other identifiers:

- ISIN US29273RBG39

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 19554000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 19677010.69000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.288250807332

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 104

### Item C.1. Identification of investment.

- a. Name of issuer (if any). GLENCORE FUNDING LLC
- b. LEI (if any) of issuer. (1) 213800STG1QDNBY87K49
- c. Title of the issue or description of the investment. Glencore Funding LLC
- d. CUSIP (if any). 378272AX6

At least one of the following other identifiers:

- ISIN US378272AX69

### Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 6626000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6098569.07000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.089338644253

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input 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.	2025-09-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	1.63000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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.	231706.25000000

## Schedule of Portfolio Investments Record: 105

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	Australia & New Zealand Banking Group Ltd.
b. LEI (if any) of issuer. (1)	JHE42UYNWWTJB8YTTU19
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	22GGKBB7BZC
Description of other unique identifier.	Trade Identifier
<i>Item C.2. Amount of each investment.</i>	
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)	-29852.02000000
f. Exchange rate.	0.97396565
g. Percentage value compared to net assets of the Fund.	-0.00043730569
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<i>Item C.6. Is the investment a Restricted Security?</i>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<i>Item C.7. Liquidity classification information.</i>	
a. Liquidity classification information. (10)	

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. 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	Australia & New Zealand Banking Group Ltd.	JHE42UYNWWTJB8YTTU19

i. Amount and description of currency sold.

Amount of currency sold. 2020545.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 2044702.64000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-06

iv. Unrealized appreciation or depreciation. (24) -29852.02000000

**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: 106

**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).	40434LAA3
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At least one of the following other identifiers:

- ISIN	US40434LAA35
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	21400000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	20475808.69000000
---------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.299952491699
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2025-06-17
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.20000000
----------------------	------------

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? [\(15\)](#) ☐ 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: 107

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AON GLOBAL LTD

b. LEI (if any) of issuer. [\(1\)](#) VVT2B79I2Z4U3R6BY589

c. Title of the issue or description of the investment. Aon Global Ltd.

d. CUSIP (if any). 00185AAF1

At least one of the following other identifiers:

- ISIN US00185AAF12

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9976573.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.146147978586

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-06-14
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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? ☐ 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: 108

*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). 046353AL2

At least one of the following other identifiers:

- ISIN US046353AL27

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 10000000.00000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9990425.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.146350896672

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-11-16
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.38000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.  | 210218.26000000   |

## Schedule of Portfolio Investments Record: 109

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | AUST & NZ BANKING GROUP                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | JHE42UYNWWTJB8YTTU19                       |
| c. Title of the issue or description of the investment. | Australia & New Zealand Banking Group Ltd. |
| d. CUSIP (if any).                                      | 000000000                                  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | AU3FN0049730 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                   |
|----------------------------------|-------------------|
| a. Balance                       | 10000000.00000000 |
| b. Units                         | Principal amount  |
| c. Description of other units.   |                   |
| d. Currency. <a href="#">(3)</a> | Australia Dollar  |
| e. Value. <a href="#">(4)</a>    | 6998368.54000000  |
| f. Exchange rate.                | 1.43122900        |



g. Percentage value compared to net assets of the Fund.

0.102519910846

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

AUSTRALIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-08-29

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

1.94000000

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: 110

**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). 90351DAF4

At least one of the following other identifiers:

- ISIN US90351DAF42

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2700000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2691184.15000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.039423468134

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2026-04-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.13000000
- 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: 111****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ERP Operating LP
- b. LEI (if any) of issuer. (1) DX5HQV5MLU50FEWZ5072
- c. Title of the issue or description of the investment. ERP Operating LP
- d. CUSIP (if any). 26884ABD4

At least one of the following other identifiers:

- ISIN US26884ABD46

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2958844.38000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.043344453826

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.38000000

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: 112****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). 406216BD2

At least one of the following other identifiers:

- ISIN US406216BD29

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2791780.71000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.040897118786

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-08-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 113

### Item C.1. Identification of investment.

a. Name of issuer (if any). TORONTO-DOMINION BANK

b. LEI (if any) of issuer. (1) PT3QB789TSUIDF371261

c. Title of the issue or description of the investment. Toronto-Dominion Bank

d. CUSIP (if any). 89114QCP1

At least one of the following other identifiers:

- ISIN US89114QCP19

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance 32440000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 29477598.99000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.431820759816

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.**

For debt securities, also provide:

a. Maturity date. 2026-01-06

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Comcast Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	51M0QTTNCGUN7KFCFZ59
c. Title of the issue or description of the investment.	Comcast Corp.
d. CUSIP (if any).	20030NBN0

At least one of the following other identifiers:

- ISIN	US20030NBN03
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2001527.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029320606864

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-08-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.38000000

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: 115

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).	581557BQ7

At least one of the following other identifiers:

- ISIN	US581557BQ70
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15057000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13696173.94000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.200636837463

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-12-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.90000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 116

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VOLKSWAGEN GROUP AMERICA

b. LEI (if any) of issuer. [\(1\)](#) 5493002SQ1AVQBY41K40

c. Title of the issue or description of the investment. Volkswagen Group of America Finance LLC

d. CUSIP (if any). 928668BA9

At least one of the following other identifiers:

- ISIN US928668BA93

Item C.2. Amount of each investment.

Balance. (2).

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	975000.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014282900460

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-09-26
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.85000000
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? ☐ 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: 117

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BANK OF NOVA SCOTIA
- b. LEI (if any) of issuer. [\(1\)](#) L3I9ZG2KFGXZ61BMYR72
- c. Title of the issue or description of the investment. Bank of Nova Scotia
- d. CUSIP (if any). 0641596E1

At least one of the following other identifiers:

- ISIN US0641596E11

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- a. Balance 300000.00000000
- b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

e. Value. [\(4\)](#)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

United States Dollar

282786.49000000

0.004142572026

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

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.**

For debt securities, also provide:

a. Maturity date.

2024-07-31

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.65000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 118

*Item C.1. Identification of investment.*

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | INTER-AMERICAN DEVEL BK         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | VKU1UKDS9E7LYLMACP54            |
| c. Title of the issue or description of the investment. | Inter-American Development Bank |
| d. CUSIP (if any).                                      | 4581X0CF3                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US4581X0CF37 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 5000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 4997700.00000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.073211885814

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-02-21

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 119

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ESB FINANCE DAC      |
| b. LEI (if any) of issuer. (1)                          | 635400VCPRSU89DLMZ57 |
| c. Title of the issue or description of the investment. | ESB Finance DAC      |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS1239586594 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 2000000.00000000      |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | Euro Member Countries |
| e. Value. (4)   | 2075934.20000000      |
| f. Exchange rate.                                       | 0.97842600            |
| g. Percentage value compared to net assets of the Fund. | 0.030410600397        |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)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.

For debt securities, also provide:

- a. Maturity date.2027-06-08
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.2.13000000
- 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: 120****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CAPITAL ONE FINANCIAL CO
- 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). 14040HBG9

At least one of the following other identifiers:

- ISIN US14040HBG92

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 18412000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 18013640.73000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.263883908242

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-02-05

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.20000000

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
- i. If Yes, provide the value of the securities on loan. 59609.22000000

**Schedule of Portfolio Investments Record: 121****Item C.1. Identification of investment.**

- a. Name of issuer (if any). TOTALENERGIES CAPITAL
- b. LEI (if any) of issuer. (1) 549300U37G2I8G4RUG09
- c. Title of the issue or description of the investment. TotalEnergies Capital International SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS0994991411

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 857758.07000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.012565397258

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2025-11-19

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.88000000

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: 122

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ASIAN DEVELOPMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#) 549300X0MVH42CY8Q105
- c. Title of the issue or description of the investment. Asian Development Bank
- d. CUSIP (if any). 045167FC2

At least one of the following other identifiers:

- ISIN US045167FC21

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 30700000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 28637270.38000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.419510688735

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-04-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 123

### 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). 48203RAN4

At least one of the following other identifiers:

- ISIN US48203RAN44

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 27000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 24429843.54000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.357875605921

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### 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.

2025-12-10
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

1.20000000
- 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: 124

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).	25746UDE6

At least one of the following other identifiers:

- ISIN	US25746UDE64
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2374789.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034788560129

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-03-15
b. Coupon.	

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate.
- 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: 125

**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).	031162BY5
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At least one of the following other identifiers:

- ISIN	US031162BY57
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4600000.00000000
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b. Units	Principal amount
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c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
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e. Value. <a href="#">(4)</a>	4574068.28000000
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f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.067006055710
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
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b. Issuer type. <a href="#">(7)</a>	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-05-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.13000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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

i. If Yes, provide the value of the securities on loan. 4030172.70000000

## Schedule of Portfolio Investments Record: 126

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SUMITOMO MITSUI FINL GRP

b. LEI (if any) of issuer. [\(1\)](#) 35380028MYWPB6AUO129

c. Title of the issue or description of the investment. Sumitomo Mitsui Financial Group, Inc.

d. CUSIP (if any). 86562MCA6

At least one of the following other identifiers:

- ISIN US86562MCA62



**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	11000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10268418.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.150423257537

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) 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.**

For debt securities, also provide:

a. Maturity date. 2025-07-08

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.47000000

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: 127

**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). 09062XAF0

At least one of the following other identifiers:

- ISIN US09062XAF06

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 50000000.00000000

b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	50330533.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.737297811308

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-09-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.05000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	194186.08000000

## Schedule of Portfolio Investments Record: 128

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Cardinal Health Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	CCU46N3GJMF4OK4N7U60
c. Title of the issue or description of the investment.	Cardinal Health, Inc.
d. CUSIP (if any).	14149YBH0

At least one of the following other identifiers:

- ISIN	US14149YBH09
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	6000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5925555.54000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.086804149024

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.08000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 129

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MITSUBISHI UFJ FIN GRP
- b. LEI (if any) of issuer. [\(1\)](#)

353800V2V8PUY9TK3E06
- c. Title of the issue or description of the investment.

Mitsubishi UFJ Financial Group, Inc.
- d. CUSIP (if any).

606822AJ3

At least one of the following other identifiers:

- ISIN

US606822AJ33

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4743488.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.069487916519

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-09-13

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.76000000

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: 130

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PHILIP MORRIS INTL 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). 718172BT5

At least one of the following other identifiers:

- ISIN US718172BT54

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2117000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 2045497.27000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.029964726287

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate



Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2026-02-25
- b. Coupon.
- i. Coupon category. (13)Fixed
- ii. Annualized rate.2.75000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No
- ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 629160.31000000   |

## Schedule of Portfolio Investments Record: 131

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | INTER-AMERICAN DEVEL BK         |
| b. LEI (if any) of issuer. (1)                          | VKU1UKDS9E7LYLMACP54            |
| c. Title of the issue or description of the investment. | Inter-American Development Bank |
| d. CUSIP (if any).                                      | 000000000                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | AU3CB0221661 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                   |
|---|-------------------|
| a. Balance  | 41200000.00000000 |
| b. Units  | Principal amount  |
| c. Description of other units.                          |                   |
| d. Currency. (3)  | Australia Dollar  |
| e. Value. (4)   | 29687738.17000000 |
| f. Exchange rate.                                       | 1.43122900        |
| g. Percentage value compared to net assets of the Fund. | 0.434899112989    |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)            | 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.

For debt securities, also provide:

a. Maturity date. 2026-06-11

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25000000

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: 132

### Item C.1. Identification of investment.

- a. Name of issuer (if any). LABORATORY CORP OF AMER
- 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). 50540RAT9

At least one of the following other identifiers:

- ISIN US50540RAT95

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 5500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5460462.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.079990941384

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input 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.	2024-09-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	3.25000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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.	830486.25000000

## Schedule of Portfolio Investments Record: 133

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	LLOYDS BK CORP MKTS PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800MBWEIJD5CU638
c. Title of the issue or description of the investment.	Lloyds Bank Corporate Markets PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	XS2109394077
<i>Item C.2. Amount of each investment.</i>	
Balance. <a href="#">(2)</a>	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	991784.76000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.014528769754
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	
<i>Item C.6. Is the investment a Restricted Security?</i>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<i>Item C.7. Liquidity classification information.</i>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<i>Item C.8. Fair value level.</i>	

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. 2025-01-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.38000000

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: 134

## Item C.1. Identification of investment.

a. Name of issuer (if any).	PENSKE TRUCK LEASING/PTL
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Penske Truck Leasing Co. Lp/PTL Finance Corp.
d. CUSIP (if any).	709599BE3

At least one of the following other identifiers:

- ISIN	US709599BE30
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3072000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3080018.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045119542703

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification 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.

2026-01-29

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.45000000

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: 135

Item C.1. Identification of investment.

a. Name of issuer (if any).

Mylan Inc

b. LEI (if any) of issuer. (1)

30ZMPDNA1RHIBH89C294

c. Title of the issue or description of the investment.	Mylan, Inc.
---	-------------

d. CUSIP (if any).	628530BD8
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US628530BD84
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	663000.00000000
------------	-----------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	663437.26000000
---------------	-----------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.009718769218
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2023-11-29
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	4.20000000
----------------------	------------

- 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: 136

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BOEING CO
- b. LEI (if any) of issuer. (1)

RVHJWBXLJ1RFUBSY1F30
- c. Title of the issue or description of the investment.

Boeing Co.
- d. CUSIP (if any).

097023BN4

At least one of the following other identifiers:

- ISIN	US097023BN43
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3889964.79000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.056984544495

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2022-10-30
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 137

*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). 816851BN8

At least one of the following other identifiers:

- ISIN US816851BN84

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 17708000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17510217.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.256509209371

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.30000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 138

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | DEVELOPMENT BK OF JAPAN         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493001HGBABMWFZUI25            |
| c. Title of the issue or description of the investment. | Development Bank of Japan, Inc. |
| d. CUSIP (if any).                                      | 000000000                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS1890084061 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                       |
|----------------------------------|-----------------------|
| a. Balance                       | 2900000.00000000      |
| b. Units                         | Principal amount      |
| c. Description of other units.   |                       |
| d. Currency. <a href="#">(3)</a> | Euro Member Countries |
| e. Value. <a href="#">(4)</a>    | 2921381.89000000      |

f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.042795661474

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	JAPAN
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-10-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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?

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: 139**

*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).
- MACQUARIE BANK LTD

4ZHCHI4KYZG2WVRT8631

Macquarie Bank Ltd.

55608PBJ2

At least one of the following other identifiers:

- ISIN
- US55608PBJ21

*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.
- 65000000.00000000

Principal amount

United States Dollar

64432859.40000000

0.943884415848

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

AUSTRALIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-03-21

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.23000000

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
- i. If Yes, provide the value of the securities on loan. 30083.65000000

## Schedule of Portfolio Investments Record: 140

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TOYOTA FINANCE AUSTRALIA
- b. LEI (if any) of issuer. (1) 3UKPTDP5PGQRH8AUK042
- c. Title of the issue or description of the investment. Toyota Finance Australia Ltd.
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS2156236296

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2690000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 2799785.59000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.041014383200

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) AUSTRALIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-10-21

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 141

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AMERICAN HONDA FINANCE

b. LEI (if any) of issuer. (1) B6Q2VFHD1797Q7NZ3E43

c. Title of the issue or description of the investment. American Honda Finance Corp.

d. CUSIP (if any). 026657AR7

At least one of the following other identifiers:

- ISIN XS2159791990

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 550000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 569673.33000000

f. Exchange rate. 0.97842600

g. Percentage value compared to net assets of the Fund. 0.008345210554

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-10-18

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 142

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SUMITOMO MITSUI FINL GRP
- b. LEI (if any) of issuer. [\(1\)](#) 35380028MYWPB6AUO129
- c. Title of the issue or description of the investment. Sumitomo Mitsui Financial Group, Inc.
- d. CUSIP (if any). 86562MCD0

At least one of the following other identifiers:

- ISIN US86562MCD02

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 24971000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 22524397.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.329962507779

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-01-12

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 143

### Item C.1. Identification of investment.

a. Name of issuer (if any). ZIMMER BIOMET HOLDINGS

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). 98956PAS1

At least one of the following other identifiers:

- ISIN US98956PAS11

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance 3000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2918187.84000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.042748871466

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2026-01-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.05000000
- 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
- i. If Yes, provide the value of the securities on loan.

9716.75000000

## Schedule of Portfolio Investments Record: 144

### Item C.1. Identification of investment.

a. Name of issuer (if any).	PHILIP MORRIS INTL 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).	718172CR8

At least one of the following other identifiers:

- ISIN	US718172CR89
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	2974000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2674909.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039185065787

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.

2026-05-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.88000000

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: 145

Item C.1. Identification of investment.

a. Name of issuer (if any).

HP ENTERPRISE CO

b. LEI (if any) of issuer. (1)

549300BX44RGX6ANDV88

c. Title of the issue or description of the investment.	Hewlett Packard Enterprise Co.
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d. CUSIP (if any).	42824CBK4
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At least one of the following other identifiers:

- ISIN	US42824CBK45
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12700000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	11845463.86000000
-------------------------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.173525571270
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-04-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.75000000
----------------------	------------

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 146

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BOEING CO
- b. LEI (if any) of issuer. (1)

RVHJWBXLJ1RFUBSY1F30
- c. Title of the issue or description of the investment.

Boeing Co.
- d. CUSIP (if any).

097023BW4

At least one of the following other identifiers:

- ISIN	US097023BW42
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3982719.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058343313412

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2023-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.80000000
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? ☐ 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: 147**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PSP CAPITAL INC

b. LEI (if any) of issuer. [\(1\)](#) 549300B456N0WEIC5249

c. Title of the issue or description of the investment. PSP Capital, Inc.

d. CUSIP (if any). 69375V2A0

At least one of the following other identifiers:

- ISIN US69375V2A07

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 44693000.00000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41204290.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.603606418839

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2026-06-29
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000
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.  | 922315.00000000   |

# Schedule of Portfolio Investments Record: 148

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ALLY FINANCIAL INC   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300JBN1OSM8YNAI90 |
| c. Title of the issue or description of the investment. | Ally Financial, Inc. |
| d. CUSIP (if any).                                      | 02005NBJ8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US02005NBJ81 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 2941000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |

e. Value. <a href="#">(4)</a>	3044236.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.044595375221

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-05-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.80000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	3093067.35000000

**Schedule of Portfolio Investments Record: 149**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	WILLIAMS COMPANIES INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	D71FAKCBLFS2O0RBPG08
c. Title of the issue or description of the investment.	Williams Cos., Inc.
d. CUSIP (if any).	96950FAM6

At least one of the following other identifiers:

- ISIN	US96950FAM68
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	5100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5124571.65000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.

0.075070443301

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-03-04

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.30000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 150

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BANQUE FED CRED MUTUEL
- b. LEI (if any) of issuer. (1) VBHFXYT7OG62HNT8T76
- c. Title of the issue or description of the investment. Banque Federative du Credit Mutuel SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0014009A50

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3900000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 3939397.56000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.057708690865

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2025-05-23
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 151****Item C.1. Identification of investment.**

- a. Name of issuer (if any). WP Carey Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930042CRNE713E3Q67
- c. Title of the issue or description of the investment. WP Carey, Inc.
- d. CUSIP (if any). 92936UAC3

At least one of the following other identifiers:

- ISIN US92936UAC36

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 6000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5995660.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.087831124698

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**



a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 152****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BMW FINANCE NV
- b. LEI (if any) of issuer. [\(1\)](#) 5299006ZHG3IXU0PNJ56
- c. Title of the issue or description of the investment. BMW Finance NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS2447561403

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 255000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 256182.18000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.003752842409

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2025-02-22

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 153

### Item C.1. Identification of investment.

a. Name of issuer (if any). PROVINCE OF QUEBEC

b. LEI (if any) of issuer. (1) 549300WN65YFEQH74Y36

c. Title of the issue or description of the investment. Quebec

d. CUSIP (if any). 74814ZFC2

At least one of the following other identifiers:

- ISIN CA74814ZFC29

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 30000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 23705048.61000000

f. Exchange rate. 1.28055000

g. Percentage value compared to net assets of the Fund. 0.347258001092

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2024-10-13

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

3.66000000

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ENERGY TRANSFER LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	MTLVN9N7JE8MIBIJ1H73
c. Title of the issue or description of the investment.	Energy Transfer LP
d. CUSIP (if any).	29273RBD0

At least one of the following other identifiers:

- ISIN	US29273RBD08
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	13982000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13860739.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.203047580477

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-03-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.05000000

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: 155

Item C.1. Identification of investment.

a. Name of issuer (if any).

CARGILL INC

b. LEI (if any) of issuer. [\(1\)](#)

QXZYQNMNR4JZ5RIRN4T31

c. Title of the issue or description of the investment.	Cargill, Inc.
d. CUSIP (if any).	141781BN3

At least one of the following other identifiers:

- ISIN	US141781BN33
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2909704.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042624594520

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2026-02-02
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 156**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DXC TECHNOLOGY CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DOVZ3EDJB7O259
c. Title of the issue or description of the investment.	DXC Technology Co.
d. CUSIP (if any).	23355LAL0

At least one of the following other identifiers:

- ISIN	US23355LAL09
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	2639000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2376409.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034812298581

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-09-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.80000000

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: 157

**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. U.S. Treasury Notes
- d. CUSIP (if any). 91282CDR9

At least one of the following other identifiers:

- ISIN US91282CDR97

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- a. Balance 8000000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7756250.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.113622204083

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2023-12-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).                             | CREDIT AGRICOLE SA   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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 | FR00140098S7 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                       |
|----------------------------------|-----------------------|
| a. Balance                       | 10000000.00000000     |
| b. Units                         | Principal amount      |
| c. Description of other units.   |                       |
| d. Currency. <a href="#">(3)</a> | Euro Member Countries |
| e. Value. <a href="#">(4)</a>    | 10113181.78000000     |
| f. Exchange rate.                | 0.97842600            |

g. Percentage value compared to net assets of the Fund.	0.148149170557
---	----------------

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-09-18
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000
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? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MITSUBISHI UFJ FIN GRP
- b. LEI (if any) of issuer. (1) 353800V2V8PUY9TK3E06
- c. Title of the issue or description of the investment. Mitsubishi UFJ Financial Group, Inc.
- d. CUSIP (if any). 606822BD5

At least one of the following other identifiers:

- ISIN US606822BD53

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 397693.14000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005825852843

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2024-03-07
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.41000000
- 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
- i. If Yes, provide the value of the securities on loan. 119008.19000000

**Schedule of Portfolio Investments Record: 160****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). 025816CM9

At least one of the following other identifiers:

- ISIN US025816CM94

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 10000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9238040.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.135329123179

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-11-04

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.65000000

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
- i. If Yes, provide the value of the securities on loan. 278682.00000000

## Schedule of Portfolio Investments Record: 161

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CNA Financial Corp
- b. LEI (if any) of issuer. (1) 549300YX2GSZD7YG1R84
- c. Title of the issue or description of the investment. CNA Financial Corp.
- d. CUSIP (if any). 126117AS9

At least one of the following other identifiers:

- ISIN US126117AS92

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 11000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 11014850.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.161357812686

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 162

### 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). 205887CB6

At least one of the following other identifiers:

- ISIN US205887CB65

### Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 5540000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5619000.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.082313388904

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input 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.	2025-11-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	4.60000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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.	128360.75000000

Schedule of Portfolio Investments Record: 163

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Westpac Banking Corp
b. LEI (if any) of issuer. (1)	EN5TNI6CI43VEPAMHL14
c. Title of the issue or description of the investment.	Westpac Banking Corp.
d. CUSIP (if any).	961214CX9
At least one of the following other identifiers:	
- ISIN	US961214CX95
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7880300.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.115439432459
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-05-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.85000000

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: 164

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BP CAPITAL MARKETS PLC
b. LEI (if any) of issuer. (1)	549300CRVT18MXX0AG93
c. Title of the issue or description of the investment.	BP Capital Markets PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1114473579
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6727480.67000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.098551643081

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2026-09-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.21000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 165

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Church & Dwight Co Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	POOXSI30AWAQGYJZC921

c. Title of the issue or description of the investment.	Church & Dwight Co., Inc.
---	---------------------------

d. CUSIP (if any).	171340AH5
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At least one of the following other identifiers:

- ISIN	US171340AH58
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7000000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	6993070.00000000
-------------------------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.102442291920
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2022-10-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.88000000
----------------------	------------

- 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: 166

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).

404280AW9

At least one of the following other identifiers:

- ISIN	US404280AW98
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9051772.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.132600460513

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-03-08
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.30000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 167**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MERCEDES-BENZ INT FINCE

b. LEI (if any) of issuer. [\(1\)](#) 529900RUGCXMPEENHQ31

c. Title of the issue or description of the investment. Mercedes-Benz International Finance BV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS1873124009

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2000000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2409134.47000000
f. Exchange rate.	0.82115300
g. Percentage value compared to net assets of the Fund.	0.035291689723

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2023-09-04
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.00000000
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 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).                             | NATIONAL AUSTRALIA BK/NY     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300E2IPL06NDXMZ63         |
| c. Title of the issue or description of the investment. | National Australia Bank Ltd. |
| d. CUSIP (if any).                                      | 63254AAP3                    |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US63254AAP30 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 7400000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 7347667.72000000     |



f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.107636834967

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-01-14
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.38000000
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?

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: 169**

*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).
- PRINCIPAL FINANCIAL GRP

CUMYEZJOAF02RYZ1JJ85

Principal Financial Group, Inc.

74251VAK8

At least one of the following other identifiers:

- ISIN
- US74251VAK89

*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.
- 3000000.00000000

Principal amount

United States Dollar

2966514.00000000

0.043456806978

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 170

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BAT Capital Corp  
b. LEI (if any) of issuer. (1) 2138005GYEXN7XRHFA84  
c. Title of the issue or description of the investment. BAT Capital Corp.  
d. CUSIP (if any). 05526DAZ8

At least one of the following other identifiers:

- ISIN US05526DAZ87

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3800000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 3729150.06000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.054628750900

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-08-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.22000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 59777.28000000  |

## Schedule of Portfolio Investments Record: 171

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | PENSKE TRUCK LEASING/PTL                      |
| b. LEI (if any) of issuer. (1)                          | N/A   |
| c. Title of the issue or description of the investment. | Penske Truck Leasing Co. Lp/PTL Finance Corp. |
| d. CUSIP (if any).                                      | 709599BJ2                                     |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US709599BJ27 |
|--------|--------------|

**Item C.2. Amount of each investment.**

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 795000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 787958.53000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.011542895716       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	768051.35000000

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank & Trust Co.
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	Purchased USD / Sold EUR
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	22GHKBB5RJD
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)	-120118.30000000
f. Exchange rate.	0.97459944
g. Percentage value compared to net assets of the Fund.	-0.00175962688
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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 9944753.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 10083820.43000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. (24) -120118.30000000

**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: 173****Item C.1. Identification of investment.**

a. Name of issuer (if any).	Georgia-Pacific LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	L2EVHWFHVAQK72TMH265
c. Title of the issue or description of the investment.	Georgia-Pacific LLC
d. CUSIP (if any).	37331NAH4
At least one of the following other identifiers:	
- ISIN	US37331NAH44

**Item C.2. Amount of each investment.**

Balance. <a href="#">(2)</a>	
a. Balance	2350000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2345003.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034352231528

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-03-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

- ii. Annualized rate.

3.60000000
- 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: 174

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).

68389XAU9

At least one of the following other identifiers:

- ISIN US68389XAU90

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4975825.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.072891445196

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2024-07-08

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.40000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 4443621.35000000

## Schedule of Portfolio Investments Record: 175

*Item C.1. Identification of investment.*

a. Name of issuer (if any). OMNICOM GP/OMNICOM CAP

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Omnicom Group, Inc./Omnicom Capital, Inc.

d. CUSIP (if any). 681919BA3

At least one of the following other identifiers:

- ISIN US681919BA38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6273000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6252501.47000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.091593617799

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.65000000
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? ☐ 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: 176

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HP 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). 42824CBJ7

At least one of the following other identifiers:

- ISIN US42824CBJ71

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 9820000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

e. Value. [\(4\)](#)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

United States Dollar

9503463.40000000

0.139217335430

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2024-04-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.45000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 177

*Item C.1. Identification of investment.*

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | WELLS FARGO & COMPANY |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | PBLD0EJDB5FWOLXP3B76  |
| c. Title of the issue or description of the investment. | Wells Fargo & Co.     |
| d. CUSIP (if any).                                      | 949746SY8             |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | CA949746SY82 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                   |
|----------------------------------|-------------------|
| a. Balance                       | 35750000.00000000 |
| b. Units                         | Principal amount  |
| c. Description of other units.   |                   |
| d. Currency. <a href="#">(3)</a> | Canada Dollar     |
| e. Value. <a href="#">(4)</a>    | 27421873.41000000 |
| f. Exchange rate.                | 1.28055000        |

g. Percentage value compared to net assets of the Fund.

0.401706197832

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-02-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.18000000

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: 178

**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). 370334CF9

At least one of the following other identifiers:

- ISIN US370334CF96

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 12100000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 12251833.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.179478523064

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-04-17
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 3383069.48000000

**Schedule of Portfolio Investments Record: 179****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). 40434LAF2

At least one of the following other identifiers:

- ISIN US40434LAF22

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 712000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 650187.06000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009524665505

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-17

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.45000000

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: 180

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROGERS COMMUNICATIONS IN
- 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). 775109BE0

At least one of the following other identifiers:

- ISIN US775109BE00

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 313000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 308928.53000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004525529796

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2025-12-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.63000000

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?	<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.	305178.41000000

## Schedule of Portfolio Investments Record: 181

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).	281020AL1

At least one of the following other identifiers:

- ISIN	US281020AL15
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	2600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2595219.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038017673358

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**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. 2022-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.40000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 182

### Item C.1. Identification of investment.

a. Name of issuer (if any). MITSUBISHI UFJ FIN GRP

b. LEI (if any) of issuer. (1) 353800V2V8PUY9TK3E06

c. Title of the issue or description of the investment. Mitsubishi UFJ Financial Group, Inc.

d. CUSIP (if any). 606822BN3

At least one of the following other identifiers:

- ISIN US606822BN36

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 29785000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 28462633.87000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.416952418285

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-02-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.19000000

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

i. If Yes, provide the value of the securities on loan. 221892.50000000

# Schedule of Portfolio Investments Record: 183

## 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).	09857LAD0

At least one of the following other identifiers:

- ISIN	XS1196503137
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2208000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2249026.55000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.032946250269

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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## 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.	2027-03-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.80000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 184

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	SIEMENS FINANCIERINGSMAT
b. LEI (if any) of issuer. <a href="#">(1)</a>	TAFO772JB70PDRN5VS48

c. Title of the issue or description of the investment.	Siemens Financieringsmaatschappij NV
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d. CUSIP (if any).	82620KAL7
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At least one of the following other identifiers:

- ISIN	US82620KAL70
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1500000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	1422372.98000000
-------------------------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.020836506432
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
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b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-10-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.35000000
----------------------	------------

- 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
- i. If Yes, provide the value of the securities on loan. 56310.37000000

## Schedule of Portfolio Investments Record: 185

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NATIONWIDE BLDG SOCIETY
- b. LEI (if any) of issuer. [\(1\)](#) 549300XFX12G42QIKN82
- c. Title of the issue or description of the investment. Nationwide Building Society
- d. CUSIP (if any). 63859VBH3



At least one of the following other identifiers:

- ISIN US63859VBH33

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1350297.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019780666287

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	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.**

For debt securities, also provide:

a. Maturity date.	2026-10-13
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.50000000
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? [\(15\)](#) ☐ 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: 186**

*Item C.1. Identification of investment.*

a. Name of issuer (if any). BANK OF NY MELLON CORP

b. LEI (if any) of issuer. [\(1\)](#) WFLPEPC7FZXENRZV188

c. Title of the issue or description of the investment. Bank of New York Mellon Corp.

d. CUSIP (if any). 06406RAN7

At least one of the following other identifiers:

- ISIN US06406RAN70

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	16500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15675381.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.229630477821

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-04-24
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.60000000
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? ☐ 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

i. If Yes, provide the value of the securities on loan. 3816.11000000

## Schedule of Portfolio Investments Record: 187

**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). 92556VAB2

At least one of the following other identifiers:

- ISIN US92556VAB27

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1120000.00000000

b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1026097.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015031422665

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-06-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.65000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 188

*Item C.1. Identification of investment.*

- |   |                               |
|---|-------------------------------|
| a. Name of issuer (if any).                             | State Street Bank & Trust Co. |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 571474TGEMMWANRLN572          |
| c. Title of the issue or description of the investment. | Purchased USD / Sold EUR      |
| d. CUSIP (if any).                                      | 000000000                     |

At least one of the following other identifiers:

- |  |                  |
|--|------------------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 22GSKBB42R5      |
| 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. <a href="#">(3)</a> | Euro Member Countries |

e. Value. (4)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-18667.78000000

0.97295812

-0.00027346647

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)

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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.

Description of currency sold.

3155442.00000000

Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.

Description of currency purchased.

3224474.87000000

United States Dollar

iii. Settlement date.	2022-10-20
iv. Unrealized appreciation or depreciation. (24)	-18667.78000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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: 189

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	CORPORATE OFFICE PROP LP
b. LEI (if any) of issuer. (1)	H0TWO5VRNEP6CQAWPX27
c. Title of the issue or description of the investment.	Corporate Office Properties LP
d. CUSIP (if any).	22003BAL0

At least one of the following other identifiers:

- ISIN	US22003BAL09
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	8645000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7886082.94000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.115524141850

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.25000000

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: 190

### 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). 03027XAK6

At least one of the following other identifiers:

- ISIN US03027XAK63

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 11400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10997466.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.161103152457

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.38000000

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: 191

### Item C.1. Identification of investment.

a. Name of issuer (if any).	HSBC Bank USA N.A.
b. LEI (if any) of issuer. (1)	1IE8VN30JCEQV1H4R804
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	22FBKBB86NK
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)	-226809.66000000
f. Exchange rate.	1.28059862
g. Percentage value compared to net assets of the Fund.	-0.00332256096

### 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)	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.**

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 N.A.	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 12888062.52000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 16213983.00000000

Description of currency purchased. Canada Dollar

iii. Settlement date. 2022-08-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) -226809.66000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 192

**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). 741503AW6

At least one of the following other identifiers:

- ISIN	US741503AW60
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	15000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15155058.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.222008201130

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.65000000
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?

☐ 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
- i. If Yes, provide the value of the securities on loan.1336025.07000000

Schedule of Portfolio Investments Record: 193

Item C.1. Identification of investment.

- a. Name of issuer (if any).NATIONAL AUSTRALIA BANK
- b. LEI (if any) of issuer. [\(1\)](#)F8SB4JFBSYQFRQEH3Z21
- c. Title of the issue or description of the investment.National Australia Bank Ltd.
- d. CUSIP (if any).000000000

At least one of the following other identifiers:

- ISINAU3FN0048724

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	13000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	9122775.06000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.133640587870

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-06-19
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	2.76000000
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?

☐ 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: 194

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CANADIAN IMPERIAL BANK
- 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).

13607HVE9

At least one of the following other identifiers:

- ISIN

US13607HVE97

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

6718000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	6125742.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.089736709509
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2026-06-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 195**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BROOKFIELD ASSET MAN 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).

112585AH7

At least one of the following other identifiers:

- ISIN

US112585AH72

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

39625000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

39693160.55000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.581469703623

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 196

**Item C.1. Identification of investment.**

a. Name of issuer (if any). LABORATORY CORP OF AMER  
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). 50540RAQ5

At least one of the following other identifiers:

- ISIN US50540RAQ56

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 4900000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 4891707.58000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.071659190584

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.60000000

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
- i. If Yes, provide the value of the securities on loan. 101530.00000000

**Schedule of Portfolio Investments Record: 197****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ONTARIO (PROVINCE OF)
- b. LEI (if any) of issuer. (1) C7PVKCRGLG18EBQGZV36
- c. Title of the issue or description of the investment. Ontario
- d. CUSIP (if any). 683234AT5

At least one of the following other identifiers:

- ISIN US683234AT57

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 50860000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 47166519.84000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.690947808949

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2026-04-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.05000000

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	7672786.13000000

Schedule of Portfolio Investments Record: 198

Item C.1. Identification of investment.

a. Name of issuer (if any).	GENERAL MOTORS FINL CO
b. LEI (if any) of issuer. (1)	5493008B6JBRUJ90QL97
c. Title of the issue or description of the investment.	General Motors Financial Co., Inc.
d. CUSIP (if any).	37045XDD5

At least one of the following other identifiers:

- ISIN	US37045XDD57
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	6600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5954577.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.087229292878

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

--

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-08

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.25000000

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: 199

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Bank of America N.A.
- 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 22GFKBB9D31
- 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. [\(4\)](#) 196226.71000000
- f. Exchange rate. 1.28059862
- g. Percentage value compared to net assets of the Fund. 0.002874547789

### Item 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 N.A.	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 13910136.24000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 18064589.00000000

Description of currency purchased. Canada Dollar

iii. Settlement date. 2022-08-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) 196226.71000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 200

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NRW.BANK

b. LEI (if any) of issuer. [\(1\)](#) 52990002O5KK6XOGJ020

c. Title of the issue or description of the investment. NRW Bank

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	AU3CB0279081
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	3577709.56000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.052410281486

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-03-31
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.05000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 201

**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). 20030NBS9

At least one of the following other identifiers:

- ISIN US20030NBS99

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9941500.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.145634184289

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.15000000
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? ☐ 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

i. If Yes, provide the value of the securities on loan. 100688.20000000

## Schedule of Portfolio Investments Record: 202

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Glencore Funding LLC

b. LEI (if any) of issuer. [\(1\)](#) 213800STG1QDNBY87K49

c. Title of the issue or description of the investment. Glencore Funding LLC

d. CUSIP (if any). 378272AH1

At least one of the following other identifiers:

- ISIN US378272AH10

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 16455000.00000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16503942.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.241768167923

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-04-29
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.63000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WALT DISNEY COMPANY/THE
- b. LEI (if any) of issuer. [\(1\)](#)

549300GZKULIZ0WOW665
- c. Title of the issue or description of the investment.

Walt Disney Co.
- d. CUSIP (if any).

254687FV3

At least one of the following other identifiers:

- ISIN

US254687FV35

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

13600000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

12929884.21000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.189411370505

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-01-13
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.75000000
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?

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: 204**

*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).
- NATIONAL RURAL UTIL COOP

4NYF266XZC35SCTGX023

National Rural Utilities Cooperative Finance Corp.

63743HEW8

At least one of the following other identifiers:

- ISIN
- US63743HEW88

*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.
- 6000000.00000000

Principal amount

United States Dollar

5507387.04000000

0.080678350262

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 137406.60000000

## Schedule of Portfolio Investments Record: 205

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). JPMorgan Chase Bank N.A.
- b. LEI (if any) of issuer. [\(1\)](#) 7H6GLXDRUGQFU57RNE97
- 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 22GLKBB8S8F
- 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. [\(4\)](#) 24657.01000000
- f. Exchange rate. 10.14008283
- g. Percentage value compared to net assets of the Fund. 0.000361203393

**Item 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	JPMorgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.

3941139.19000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

40213502.00000000

Description of currency purchased.

Sweden Krona

iii. Settlement date.

2022-09-20

iv. Unrealized appreciation or depreciation. (24)

24657.01000000

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: 206

### 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). 05964HAP0

At least one of the following other identifiers:

- ISIN US05964HAP01

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3971645.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.058181096136

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2025-03-24

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 207

### Item C.1. Identification of investment.

a. Name of issuer (if any).	MPLX LP
b. LEI (if any) of issuer. (1)	5493000CZJ19CK4P3G36
c. Title of the issue or description of the investment.	MPLX LP
d. CUSIP (if any).	55336VBR0

At least one of the following other identifiers:

- ISIN	US55336VBR06
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28950000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26619183.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.389947507309

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.

2026-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 208

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.
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d. CUSIP (if any).	91324PCP5
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At least one of the following other identifiers:

- ISIN	US91324PCP53
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6300000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	6420898.51000000
-------------------------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.094060485531
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.75000000
----------------------	------------

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 102049.40000000

## Schedule of Portfolio Investments Record: 209

**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). 025816BD0

At least one of the following other identifiers:

- ISIN US025816BD05

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12256000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12247954.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.179421698558

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**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.	2022-12-02
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.65000000
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? [\(15\)](#) ☐ 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: 210

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TORONTO-DOMINION BANK

b. LEI (if any) of issuer. [\(1\)](#) PT3QB789TSUIDF371261

c. Title of the issue or description of the investment. Toronto-Dominion Bank

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU3FN0048930

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	5029973.48000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.073684663758

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2024-07-10
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	2.98000000
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?

☐ 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: 211

*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).

46625HJX9

At least one of the following other identifiers:

- ISIN

US46625HJX98

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5125000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	5164372.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.075653489095

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-05-13
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.  | 294791.38000000   |

## Schedule of Portfolio Investments Record: 212

**Item C.1. Identification of investment.**

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | Reynolds American Inc   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 02S2RPPVO9RP4NEU2740    |
| c. Title of the issue or description of the investment. | Reynolds American, Inc. |
| d. CUSIP (if any).                                      | 761713BG0               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US761713BG06 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 8000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 7991116.08000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.117062784476

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-06-12

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.45000000

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: 213

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vornado Realty LP
- b. LEI (if any) of issuer. [\(1\)](#) 549300BMOJ05INE4YK86
- c. Title of the issue or description of the investment. Vornado Realty LP
- d. CUSIP (if any). 929043AJ6

At least one of the following other identifiers:

- ISIN US929043AJ65

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8710159.41000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.127596133451

**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)
- Debt

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.

For debt securities, also provide:

- a. Maturity date.
- 2025-01-15
- b. Coupon.
- i. Coupon category. (13)
- Fixed
- ii. Annualized rate.
- 3.50000000
- c. Currently in default?
- ☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)
- ☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)
- ☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?
- ☐ Yes ☐ No
- ii. Contingent convertible?
- ☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 214****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America N.A.
- b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27
- 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 22FEKBB9NPX
- 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. [\(4\)](#) -208510.65000000
- f. Exchange rate. 9.66254333
- g. Percentage value compared to net assets of the Fund. -0.00305449664

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

NORWAY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America N.A.	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.

9371668.62000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

88539411.00000000

Description of currency purchased.

Norway Krone

iii. Settlement date.

2022-08-11

iv. Unrealized appreciation or depreciation.  
(24)

-208510.65000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Bank of America Corp

b. LEI (if any) of issuer. (1) 9DJT3UXIJIZJI4WXO774

c. Title of the issue or description of the investment. Bank of America Corp.

d. CUSIP (if any). 06051GEU9

At least one of the following other identifiers:

- ISIN US06051GEU94

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 563000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 563410.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.008253466511

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

- a. Maturity date. 2023-01-11
- b. Coupon.
- i. Coupon category. [\(13\)](#) Fixed
- ii. Annualized rate. 3.30000000
- 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: 216****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).	61746BDQ6

At least one of the following other identifiers:

- ISIN	US61746BDQ68
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	8104000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8170569.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.119691613564

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-04-29
b. Coupon.	

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate. 3.88000000
- 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: 217

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DEXIA CREDIT LOCAL
- b. LEI (if any) of issuer. [\(1\)](#) F4G136OIPBYND1F41110
- c. Title of the issue or description of the investment. Dexia Credit Local SA

d. CUSIP (if any).	000000000
--------------------	-----------

At least one of the following other identifiers:

- ISIN	XS2328877704
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	23700000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	22038156.00000000
-------------------------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.322839498295
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
--	--------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-04-09
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.13000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 218

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	The DFA Investment Trust Company
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300FSKWEXKF6YBM56
c. Title of the issue or description of the investment.	DFA Investment Trust Co.
d. CUSIP (if any).	23320U405

At least one of the following other identifiers:

- ISIN	US23320U4058
--------	--------------

*Item C.2. Amount of each investment.*

Balance. (2)

a. Balance	16827340.21300000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	194641844.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.851330907256

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 219

### 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).	404280BE8

At least one of the following other identifiers:

- ISIN	CA404280BE83
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	12332575.85000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.180661331197

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.



For debt securities, also provide:

a. Maturity date.

2023-12-05

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.20000000

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: 220

Item C.1. Identification of investment.

a. Name of issuer (if any).

Emerson Electric Co

b. LEI (if any) of issuer. <a href="#">(1)</a>	FGLT0EWZSUIRRITFOA30
c. Title of the issue or description of the investment.	Emerson Electric Co.
d. CUSIP (if any).	291011BH6

At least one of the following other identifiers:

- ISIN	XS1915689746
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	506083.24000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.007413671964

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-10-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.

1.25000000

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: 221

Item C.1. Identification of investment.

a. Name of issuer (if any).

MITSUBISHI UFJ FIN GRP

b. LEI (if any) of issuer. (1)

353800V2V8PUY9TK3E06

c. Title of the issue or description of the investment.

Mitsubishi UFJ Financial Group, Inc.

d. CUSIP (if any).

606822BS2

At least one of the following other identifiers:

- ISIN	US606822BS23
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	928586.43000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013602970102

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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 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.	2025-07-17
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.41000000
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? [\(15\)](#) ☐ 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: 222

*Item C.1. Identification of investment.*

a. Name of issuer (if any). NESTLE HOLDINGS INC

b. LEI (if any) of issuer. [\(1\)](#) 549300EAEU8YV8MQXP30

c. Title of the issue or description of the investment. Nestle Holdings, Inc.

d. CUSIP (if any). 641062AR5

At least one of the following other identifiers:

- ISIN US641062AR54

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1137000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1041276.49000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015253779836

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.63000000
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?

☐ 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: 223

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BAT INTL FINANCE PLC
- b. LEI (if any) of issuer. [\(1\)](#)

21380041YBGOQDFAC823
- c. Title of the issue or description of the investment.

BAT International Finance PLC
- d. CUSIP (if any).

05530QAN0

At least one of the following other identifiers:

- ISIN

US05530QAN07

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

15948000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	14416492.99000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.211188874607

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-03-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.67000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.  | 55437.35000000  |

## Schedule of Portfolio Investments Record: 224

**Item C.1. Identification of investment.**

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | CANADIAN IMPERIAL BANK             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 2IGI19DL77OX0HC3ZE78               |
| c. Title of the issue or description of the investment. | Canadian Imperial Bank of Commerce |
| d. CUSIP (if any).                                      | 1360695D9                          |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | CA1360695D97 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                   |
|----------------------------------|-------------------|
| a. Balance                       | 20000000.00000000 |
| b. Units                         | Principal amount  |
| c. Description of other units.   |                   |
| d. Currency. <a href="#">(3)</a> | Canada Dollar     |
| e. Value. <a href="#">(4)</a>    | 15415875.99000000 |
| f. Exchange rate.                | 1.28055000        |

g. Percentage value compared to net assets of the Fund.

0.225828951859

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.29000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 225

**Item C.1. Identification of investment.**

- |   |                           |
|---|---------------------------|
| a. Name of issuer (if any).                             | TOYOTA MOTOR CREDIT CORP  |
| b. LEI (if any) of issuer. (1)                          | Z2VZBHUMB7PWWJ63I008      |
| c. Title of the issue or description of the investment. | Toyota Motor Credit Corp. |
| d. CUSIP (if any).                                      | 89236TGX7                 |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US89236TGX72 |
|--------|--------------|

**Item C.2. Amount of each investment.**

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 6000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 5952243.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.087195109899       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-04-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No**Schedule of Portfolio Investments Record: 226****Item C.1. Identification of investment.**

a. Name of issuer (if any).

ASIAN DEVELOPMENT BANK

b. LEI (if any) of issuer. (1)

549300X0MVH42CY8Q105

c. Title of the issue or description of the investment.

Asian Development Bank

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NZADBDT010C8

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

500000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

297990.53000000

f. Exchange rate.

1.59007800

g. Percentage value compared to net assets of the Fund.

0.004365297768

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

b. Investment ISO country code. (9)

Unknown

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-01-28

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.63000000

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: 227****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). 718546AZ7

At least one of the following other identifiers:

- ISIN US718546AZ72

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 6500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5965732.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.087392705083

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.30000000

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: 228

### 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). 61746BDZ6

At least one of the following other identifiers:

- ISIN US61746BDZ67

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 12375000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 12453975.64000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.182439730774

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-01-27

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.88000000

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NORDIC INVESTMENT BANK
b. LEI (if any) of issuer. (1)	213800HYL1S7VAXG6Z48
c. Title of the issue or description of the investment.	Nordic Investment Bank
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1805263743
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	404000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	41046226.11000000
f. Exchange rate.	9.66510000
g. Percentage value compared to net assets of the Fund.	0.601290917637

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**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.**

For debt securities, also provide:

a. Maturity date.	2024-04-10
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.88000000

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: 230

Item C.1. Identification of investment.

a. Name of issuer (if any).

GLAXOSMITHKLINE CAPITAL

b. LEI (if any) of issuer. [\(1\)](#)

549300U0LV41VX7LEP38

c. Title of the issue or description of the investment.	GlaxoSmithKline Capital PLC
d. CUSIP (if any).	377373AG0

At least one of the following other identifiers:

- ISIN	US377373AG03
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	7358000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	7365063.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.107891670399

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input 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).	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
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#### 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.	2024-06-01
b. Coupon.	
i. Coupon category. (13).	Fixed
ii. Annualized rate.	3.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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

i. If Yes, provide the value of the securities on loan. 251680.00000000

## Schedule of Portfolio Investments Record: 231

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Citibank N.A.

b. LEI (if any) of issuer. [\(1\)](#) E57ODZWZ7FF32TWEFA76

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	22FUKBBSZBH
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)	-643980.69000000
f. Exchange rate.	1.28059975
g. Percentage value compared to net assets of the Fund.	-0.00943374767

**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
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**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 N.A.	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	90186881.00000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	69781521.89000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2022-08-31

iv. Unrealized appreciation or depreciation.

(24) -643980.69000000

**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: 232

**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	USG91703AB73
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	21000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21097840.68000000
f. Exchange rate.	



g. Percentage value compared to net assets of the Fund.	0.309064710325
---	----------------

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-09-24
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.13000000
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? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as 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. 916018.20000000

# Schedule of Portfolio Investments Record: 233

**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). 29444UBC9

At least one of the following other identifiers:

- ISIN US29444UBC99

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 15500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 15017711.61000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.219996195766

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-11-18

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.63000000

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: 234

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BANK OF NOVA SCOTIA  
b. LEI (if any) of issuer. (1) L319ZG2KFGXZ61BMYR72  
c. Title of the issue or description of the investment. Bank of Nova Scotia  
d. CUSIP (if any). 06417XAH4

At least one of the following other identifiers:

- ISIN US06417XAH44

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 17000000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 16884741.87000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.247346538165

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2025-04-11
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.45000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 220710.16000000   |

## Schedule of Portfolio Investments Record: 235

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | BNG Bank NV          |
| b. LEI (if any) of issuer. (1)                          | 529900GGYMNGRQTDOO93 |
| c. Title of the issue or description of the investment. | BNG Bank NV          |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | AU3CB0226637 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                  |
|---|------------------|
| a. Balance  | 2200000.00000000 |
| b. Units  | Principal amount |
| c. Description of other units.                          |                  |
| d. Currency. (3)  | Australia Dollar |
| e. Value. (4)   | 1531498.54000000 |
| f. Exchange rate.                                       | 1.43122900       |
| g. Percentage value compared to net assets of the Fund. | 0.022435099392   |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)            | 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.

For debt securities, also provide:

a. Maturity date. 2025-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.25000000

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: 236

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PHILLIPS 66 CO
- b. LEI (if any) of issuer. [\(1\)](#) RVJMT2IZVVSIRJJBH76
- c. Title of the issue or description of the investment. Phillips 66 Co.
- d. CUSIP (if any). 718547AA0

At least one of the following other identifiers:

- ISIN US718547AA05

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10484000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10126512.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.148344459677

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-12-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.45000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 237

### Item C.1. Identification of investment.

a. Name of issuer (if any). STEEL DYNAMICS INC

b. LEI (if any) of issuer. (1) 549300HGGKEL4FYTTQ83

c. Title of the issue or description of the investment. Steel Dynamics, Inc.

d. CUSIP (if any). 858119BJ8

At least one of the following other identifiers:

- ISIN US858119BJ80

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3500000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3414137.16000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.050014090464

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2024-12-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.80000000

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

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).	918204BA5

At least one of the following other identifiers:

- ISIN	US918204BA53
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	13632000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13205452.95000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.193448208876

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-04-23
b. Coupon.	

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.40000000

c. Currently in default?

☐ Yes
☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes
☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes
☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes
☐ No

ii. Contingent convertible?

☐ Yes
☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes
☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes
☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes
☐ No

i. If Yes, provide the value of the securities on loan.

97363.30000000

Schedule of Portfolio Investments Record: 239

Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank & Trust Co.

b. LEI (if any) of issuer. [\(1\)](#)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	Purchased USD / Sold EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	22GEKBB7LJ6
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)	-17133.90000000
f. Exchange rate.	0.97459944
g. Percentage value compared to net assets of the Fund.	-0.00025099648

#### Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 4581673.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 4683949.23000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. [\(24\)](#) -17133.90000000

#### 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: 240

#### Item C.1. Identification of investment.

a. Name of issuer (if any). PSA BANQUE FRANCE

b. LEI (if any) of issuer. [\(1\)](#) 969500JK1O192KI3E882

c. Title of the issue or description of the investment. PSA Banque France SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0014001JP1

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2700000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. (4)	2633782.22000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.038582580617

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-01-22
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
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? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). AGENCE FRANCAISE DEVELOP
- b. LEI (if any) of issuer. [\(1\)](#) 9695008K5N8MKIT4XJ91
- c. Title of the issue or description of the investment. Agence Francaise de Developpement EPIC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0014001L06

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 15200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13983452.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.204845218737

**Item C.3. Payoff profile.**

a. Payoff profile. (5)		<input 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)		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.			
For debt securities, also provide:			
a. Maturity date.		2026-01-22	
b. Coupon.			
i. Coupon category. (13)		Fixed	
ii. Annualized rate.		0.63000000	
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? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HSBC Bank USA N.A.  
b. LEI (if any) of issuer. (1) 1IE8VN30JCEQV1H4R804  
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 22GJKBCLJRR

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) -123585.42000000  
f. Exchange rate. 0.97396565  
g. Percentage value compared to net assets of the Fund. -0.00181041712

**Item 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 N.A.	1IE8VN30JCEQV1H4R804

- i. Amount and description of currency sold.

Amount of currency sold. 9477376.00000000

Description of currency sold. Euro Member Countries

- ii. Amount and description of currency purchased.

Amount of currency purchased. 9607123.17000000

Description of currency purchased. United States Dollar

- iii. Settlement date. 2022-10-06

- iv. Unrealized appreciation or depreciation. (24) -123585.42000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 243

### 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). 02005NAV2

At least one of the following other identifiers:

- ISIN US02005NAV29

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 1017868.44000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.014910872602

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-09-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.13000000

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: 244

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CNO Financial Group Inc
b. LEI (if any) of issuer. (1)	11XPYHB76MPM4Y4P2897
c. Title of the issue or description of the investment.	CNO Financial Group, Inc.
d. CUSIP (if any).	12621EAK9

At least one of the following other identifiers:

- ISIN	US12621EAK91
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11350000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11551898.57000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.169225099354

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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
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### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-05-30
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 245

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Banco Santander SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493006QMFDDMYWIAM13



c. Title of the issue or description of the investment.	Banco Santander SA
---	--------------------

d. CUSIP (if any).	05964HAG0
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US05964HAG02
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	25400000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	25368515.43000000
---------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.371626319094
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2023-04-12
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.85000000
----------------------	------------

- 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: 246

Item C.1. Identification of investment.

- a. Name of issuer (if any).

7-ELEVEN INC
- b. LEI (if any) of issuer. (1)

549300K23JPL0SS3LB18
- c. Title of the issue or description of the investment.

7-Eleven, Inc.
- d. CUSIP (if any).

817826AC4

At least one of the following other identifiers:

- ISIN	US817826AC47
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	9000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8102906.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.118700409419

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2026-02-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.95000000
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? ☐ 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: 247

*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). 571748BL5

At least one of the following other identifiers:

- ISIN XS1963836892

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 1099000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1093365.87000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.016016843193

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification 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.	2026-09-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.35000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 248

**Item C.1. Identification of investment.**

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | Arrow Electronics Inc   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300YNNLBXT8N8R512    |
| c. Title of the issue or description of the investment. | Arrow Electronics, Inc. |
| d. CUSIP (if any).                                      | 042735BG4               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US042735BG47 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 1000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 982426.53000000      |

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.014391679959

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 111509.22000000   |

## Schedule of Portfolio Investments Record: 249

**Item C.1. Identification of investment.**

- |   |                           |
|---|---------------------------|
| a. Name of issuer (if any).                             | Toyota Motor Credit Corp  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | Z2VZBHUMB7PWWJ63I008      |
| c. Title of the issue or description of the investment. | Toyota Motor Credit Corp. |
| d. CUSIP (if any).                                      | 000000000                 |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS0881362502 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 1000000.00000000      |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | 1030502.05000000      |
| f. Exchange rate.                                       | 0.97842600            |
| g. Percentage value compared to net assets of the Fund. | 0.015095943817        |



Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.38000000

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: 250

**Item C.1. Identification of investment.**

a. Name of issuer (if any). COOPERATIEVE RABOBANK UA

b. LEI (if any) of issuer. (1) DG3RU1DBUFHT4ZF9WN62

c. Title of the issue or description of the investment. Cooperatieve Rabobank UA

d. CUSIP (if any). 74977RDF8

At least one of the following other identifiers:

- ISIN US74977RDF82

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 45658000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 44521036.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.652193815220

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-07-22

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.63000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 10469970.37000000   |

**Schedule of Portfolio Investments Record: 251****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).                                      | 496902AN7            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US496902AN77 |
|--------|--------------|

**Item C.2. Amount of each investment.**

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 3715000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3802596.06000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.055704669856       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | 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.

For debt securities, also provide:

a. Maturity date. 2024-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 252****Item C.1. Identification of investment.**

- a. Name of issuer (if any). GENERAL MOTORS FINL CO
- b. LEI (if any) of issuer. (1) 5493008B6JBRUJ90QL97
- c. Title of the issue or description of the investment. General Motors Financial Co., Inc.
- d. CUSIP (if any). 37045XCX2

At least one of the following other identifiers:

- ISIN US37045XCX21

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 24253000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 23189520.02000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.339705963101

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-06-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<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.	1915481.57000000

## Schedule of Portfolio Investments Record: 253

Item C.1. Identification of investment.	
a. Name of issuer (if any).	AERCAP IRELAND CAP/GLOBA
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	AerCap Ireland Capital DAC/AerCap Global Aviation Trust
d. CUSIP (if any).	00774MAL9
At least one of the following other identifiers:	
- ISIN	US00774MAL90
Item C.2. Amount of each investment.	
Balance. <a href="#">(2)</a>	
a. Balance	410000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	397966.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005829859815
Item C.3. Payoff profile.	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
Item C.4. Asset and issuer type.	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. <a href="#">(8)</a>	IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. <a href="#">(10)</a>	



Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-04-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.45000000

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?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	148547.25000000

## Schedule of Portfolio Investments Record: 254

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	AIRCASTLE LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300PNK8AKY3OIKP58
c. Title of the issue or description of the investment.	Aircastle Ltd.
d. CUSIP (if any).	00928QAS0
At least one of the following other identifiers:	
- ISIN	US00928QAS03
<i>Item C.2. Amount of each investment.</i>	
Balance. <a href="#">(2)</a>	
a. Balance	25844000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	24244137.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.355155176937
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. <a href="#">(8)</a>	BERMUDA
b. Investment ISO country code. <a href="#">(9)</a>	
<i>Item C.6. Is the investment a Restricted Security?</i>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<i>Item C.7. Liquidity classification information.</i>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<i>Item C.8. Fair value level.</i>	

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.25000000

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CROWN CASTLE INTL CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930012H97VSM0I2R19
c. Title of the issue or description of the investment.	Crown Castle International Corp.
d. CUSIP (if any).	22822VAE1

At least one of the following other identifiers:

- ISIN	US22822VAE11
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	396957.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005815078858

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2027-03-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 65438.95000000

## Schedule of Portfolio Investments Record: 256

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SFIL SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HFEHJOXGE4ZE63
c. Title of the issue or description of the investment.	SFIL SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0014001VD2
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Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	34000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	31180380.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.456764995939

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-02-09
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.63000000

- 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: 257

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).

294429AN5

At least one of the following other identifiers:

- ISIN	US294429AN54
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9998068.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.146462856934

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2023-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.95000000
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? ☐ 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
- i. If Yes, provide the value of the securities on loan. 1085333.04000000

## Schedule of Portfolio Investments Record: 258

**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). 177376AG5

At least one of the following other identifiers:

- ISIN US177376AG53

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1947436.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028528220665

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.25000000

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: 259

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	PNC FINANCIAL SERVICES
b. LEI (if any) of issuer. <a href="#">(1)</a>	CFGNEKW0P8842LEUIA51
c. Title of the issue or description of the investment.	PNC Financial Services Group, Inc.
d. CUSIP (if any).	693475AY1

At least one of the following other identifiers:

- ISIN	US693475AY16
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2057000.00000000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	2001002.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029312915639

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.20000000
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)	

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.  | 273005.96000000   |

## Schedule of Portfolio Investments Record: 260

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | INTL BK RECON & DEVELOP                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | ZTMSNXROF84AHWJNKQ93                                |
| c. Title of the issue or description of the investment. | International Bank for Reconstruction & Development |
| d. CUSIP (if any).                                      | 000000000   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | AU3CB0276004 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                  |
|----------------------------------|------------------|
| a. Balance                       | 7540000.00000000 |
| b. Units                         | Principal amount |
| c. Description of other units.   |                  |
| d. Currency. <a href="#">(3)</a> | Australia Dollar |
| e. Value. <a href="#">(4)</a>    | 4733545.06000000 |
| f. Exchange rate.                | 1.43122900       |

g. Percentage value compared to net assets of the Fund.

0.069342249520

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-05-18

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 261

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WELLS FARGO & COMPANY
- 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). 000000000

At least one of the following other identifiers:

- ISIN XS1463043973

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1650000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1593283.60000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.023340195888

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2027-02-02
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 262****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BP CAP MARKETS AMERICA
- b. LEI (if any) of issuer. [\(1\)](#) 5493009NTB34VXE1T760
- c. Title of the issue or description of the investment. BP Capital Markets America, Inc.
- d. CUSIP (if any). 10373QAT7

At least one of the following other identifiers:

- ISIN US10373QAT76

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 4580000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4525228.97000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.066290603004

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-04

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.12000000

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: 263****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barclays Bank PLC
- b. LEI (if any) of issuer. (1) G5GSEF7VJP5I7OUK5573
- c. Title of the issue or description of the investment. Purchased USD / Sold CAD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GBKBCJ89B
- 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) -579374.17000000
- f. Exchange rate. 1.28063425
- g. Percentage value compared to net assets of the Fund. -0.00848731928

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-foreign exchange
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold. 47011459.00000000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 36130138.09000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-06

iv. Unrealized appreciation or depreciation. (24) -579374.17000000

**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: 264****Item C.1. Identification of investment.**

a. Name of issuer (if any).	Cox Communications Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493001NEDZNIFRP2R92
c. Title of the issue or description of the investment.	Cox Communications, Inc.
d. CUSIP (if any).	224044CE5

At least one of the following other identifiers:

- ISIN	US224044CE55
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1991219.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029169597919

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

3.85000000

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

i. If Yes, provide the value of the securities on loan.

5070.74000000

## Schedule of Portfolio Investments Record: 265

Item C.1. Identification of investment.

a. Name of issuer (if any).

BNG BANK NV

b. LEI (if any) of issuer. (1)

529900GGYMNGRQTDOO93

c. Title of the issue or description of the investment.	BNG Bank NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2343566662
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7387999.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.108227662518

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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#### 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.	2026-05-18
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 266

Item C.1. Identification of investment.

a. Name of issuer (if any).	ROCHE HOLDINGS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	PVJRP0EQNV6OGDPZGY95
c. Title of the issue or description of the investment.	Roche Holdings, Inc.
d. CUSIP (if any).	771196BS0

At least one of the following other identifiers:

- ISIN	US771196BS07
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#).

a. Balance	44350000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	41049149.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.601333745499

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-05

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.99000000

c. Currently in default? ☐ Yes ☒ Nod. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ Noe. 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: 267

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). KFW
- b. LEI (if any) of issuer. [\(1\)](#) 549300GDPG70E3MBBU98
- c. Title of the issue or description of the investment. Kreditanstalt fuer Wiederaufbau
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS2046690827

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 261500000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Norway Krone
e. Value. <a href="#">(4)</a>	26599185.52000000
f. Exchange rate.	9.66510000
g. Percentage value compared to net assets of the Fund.	0.389654547700

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2023-08-28
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).                             | CONSTELLATION EN GEN LLC            |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | S2PEWKCFECCR4533P43                 |
| c. Title of the issue or description of the investment. | Constellation Energy Generation LLC |
| d. CUSIP (if any).                                      | 30161MAS2                           |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US30161MAS26 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 40500000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 39424317.17000000    |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.577531385829

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 269**

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | RYDER SYSTEM INC     |
| b. LEI (if any) of issuer. (1)                          | ZXJ6Y2OSPZXIVGRILD15 |
| c. Title of the issue or description of the investment. | Ryder System, Inc.   |
| d. CUSIP (if any).                                      | 78355HKN8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US78355HKN88 |
|--------|--------------|

**Item C.2. Amount of each investment.**

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 8500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 8238682.38000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.120689411862       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-09-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.2.50000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 22539.73000000

**Schedule of Portfolio Investments Record: 270****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). 91324PDW9

At least one of the following other identifiers:

- ISIN US91324PDW95

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 8000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7491897.36000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.109749671659

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.25000000

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
- i. If Yes, provide the value of the securities on loan. 733848.30000000

## Schedule of Portfolio Investments Record: 271

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SCHLUMBERGER HLDGS CORP
- b. LEI (if any) of issuer. (1) 529900IKZG65COT1D505
- c. Title of the issue or description of the investment. Schlumberger Holdings Corp.
- d. CUSIP (if any). 806851AG6

At least one of the following other identifiers:

- ISIN US806851AG69

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 27840000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 27905265.59000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.408787465833

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-12-21

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 272

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Simon Property Group LP
- b. LEI (if any) of issuer. [\(1\)](#) MR92GTD0MJTTTTQDVG45
- c. Title of the issue or description of the investment. Simon Property Group LP
- d. CUSIP (if any). 828807CW5

At least one of the following other identifiers:

- ISIN US828807CW58

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2365971.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.034659390086

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.30000000

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?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	207196.71000000

## Schedule of Portfolio Investments Record: 273

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	AMCOR FINANCE USA INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ZMT7FVT8R77U18
c. Title of the issue or description of the investment.	Amcors Finance USA, Inc.
d. CUSIP (if any).	02343UAG0
At least one of the following other identifiers:	
- ISIN	US02343UAG04
<i>Item C.2. Amount of each investment.</i>	
Balance. <a href="#">(2)</a>	
a. Balance	2529000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2446436.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.035838126644
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<i>Item C.6. Is the investment a Restricted Security?</i>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<i>Item C.7. Liquidity classification information.</i>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<i>Item C.8. Fair value level.</i>	

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-04-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.63000000

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: 274

### 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).	37940XAE2

At least one of the following other identifiers:

- ISIN	US37940XAE22
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	16048000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14425190.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.211316282362

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.	2026-03-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	117321.10000000

## Schedule of Portfolio Investments Record: 275

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ELEVANCE HEALTH INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	8MYN82XMYQH89CTMTH67
c. Title of the issue or description of the investment.	Elevance Health, Inc.
d. CUSIP (if any).	036752AR4

At least one of the following other identifiers:

- ISIN	US036752AR45
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	40400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	37651789.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.551565418269

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-03-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

1.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 276

Item C.1. Identification of investment.

a. Name of issuer (if any).

SKANDINAVISKA ENSKILDA

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	XS1467389745
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2435361.01000000
f. Exchange rate.	0.82115300
g. Percentage value compared to net assets of the Fund.	0.035675885343

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**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.	2022-08-05
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.25000000
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? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 277

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	MARSH & MCLENNAN COS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XMP3KDCKJXIU47
c. Title of the issue or description of the investment.	Marsh & McLennan Cos., Inc.
d. CUSIP (if any).	571748AV4

At least one of the following other identifiers:

- ISIN	US571748AV42
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	35360000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35324742.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.517476247797

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-06-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.50000000
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? ☐ 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
- i. If Yes, provide the value of the securities on loan. 173841.99000000

## Schedule of Portfolio Investments Record: 278

**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.
- d. CUSIP (if any). 959802AZ2

At least one of the following other identifiers:

- ISIN US959802AZ22

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 55086000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	49859833.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.730402474426

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-03-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.35000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	



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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 279

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | JM SMUCKER CO        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000WDH6A0LHDJD55 |
| c. Title of the issue or description of the investment. | J M Smucker Co.      |
| d. CUSIP (if any).                                      | 832696AK4            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US832696AK43 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 1000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 1000561.46000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.014657340648

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 280

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | MPLX LP              |
| b. LEI (if any) of issuer. (1)                          | 5493000CZJ19CK4P3G36 |
| c. Title of the issue or description of the investment. | MPLX LP              |
| d. CUSIP (if any).                                      | 55336VAA8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US55336VAA89 |
|--------|--------------|

*Item C.2. Amount of each investment.*

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 1000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 993373.54000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.014552043976       |

*Item C.3. Payoff profile.*

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-02-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 281

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Aetna Inc
- b. LEI (if any) of issuer. (1)

549300QKBENKLBXQ8968
- c. Title of the issue or description of the investment.

Aetna, Inc.
- d. CUSIP (if any).

00817YAQ1

At least one of the following other identifiers:

- ISIN

US00817YAQ17

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1236000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1230609.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.018027335156

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 282****Item C.1. Identification of investment.**

- a. Name of issuer (if any). PHILIP MORRIS INTL 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). 718172CH0

At least one of the following other identifiers:

- ISIN US718172CH08

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1487247.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.021786867524

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-05-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.88000000

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: 283

### Item C.1. Identification of investment.

a. Name of issuer (if any). AERCAP IRELAND CAP/GLOBA

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. AerCap Ireland Capital DAC/AerCap Global Aviation Trust

d. CUSIP (if any). 00774MAM7

At least one of the following other identifiers:

- ISIN US00774MAM73

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3836832.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056206196104

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2024-08-14

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.88000000

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

i. If Yes, provide the value of the securities on loan.

388682.80000000

Schedule of Portfolio Investments Record: 284

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).

09857LAC2

At least one of the following other identifiers:

- ISIN

XS1112850125

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2000000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

2082385.38000000

f. Exchange rate.

0.97842600

g. Percentage value compared to net assets of the Fund.

0.030505104480

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-09-23
- b. Coupon.
- i. Coupon category. (13)Fixed
- ii. Annualized rate.2.38000000
- 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

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 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	22FNKBCF0M1
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)	126711.37000000
f. Exchange rate.	10.14008283
g. Percentage value compared to net assets of the Fund.	0.001856209526

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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 137757087.00000000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 13712111.92000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-20

iv. Unrealized appreciation or depreciation. [\(24\)](#) 126711.37000000**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: 286****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). 693506BU0

At least one of the following other identifiers:

- ISIN US693506BU04

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 34526000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31494530.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.461367028692

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification 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.	2026-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.20000000
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 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).                             | KEURIG DR PEPPER INC   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | DYTQ8KRTKO7Y2BVU5K74   |
| c. Title of the issue or description of the investment. | Keurig Dr Pepper, Inc. |
| d. CUSIP (if any).                                      | 49271VAH3              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US49271VAH33 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 400000.00000000      |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 407421.95000000      |



f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.005968371307

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-05-25

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.42000000

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: 288**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ONEOK INC
- b. LEI (if any) of issuer. [\(1\)](#)

2T3D6M0JSY48PSZ11Q41
- c. Title of the issue or description of the investment.

ONEOK, Inc.
- d. CUSIP (if any).

682680BD4

At least one of the following other identifiers:

- ISIN

US682680BD48

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3500000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

3669679.34000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.053757557439

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.85000000

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

i. If Yes, provide the value of the securities on loan.

62743.92000000

## Schedule of Portfolio Investments Record: 289

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ASIAN DEVELOPMENT BANK

b. LEI (if any) of issuer. (1)

549300X0MVH42CY8Q105

c. Title of the issue or description of the investment.

Asian Development Bank

d. CUSIP (if any).

04517PAV4

At least one of the following other identifiers:

- ISIN

US04517PAV40

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

14250000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14281300.55000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.209208424904

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-05-28

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

2.58000000

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: 290

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CREDIT AGRICOLE LONDON
- 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). 22532LAM6

At least one of the following other identifiers:

- ISIN US22532LAM63

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 4462000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4462298.46000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.065368726678

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.88000000

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	242790.24000000

## Schedule of Portfolio Investments Record: 291

### Item C.1. Identification of investment.

a. Name of issuer (if any).	DEVELOPMENT BK OF JAPAN
b. LEI (if any) of issuer. (1)	5493001HGBABMWFZUI25
c. Title of the issue or description of the investment.	Development Bank of Japan, Inc.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2382951148
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2161370.61000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.031662168257

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-09-09

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.01000000

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: 292

### Item C.1. Identification of investment.

a. Name of issuer (if any). RYDER SYSTEM INC

b. LEI (if any) of issuer. [\(1\)](#) ZXJ6Y2OSPZXIVGRILD15

c. Title of the issue or description of the investment. Ryder System, Inc.

d. CUSIP (if any). 78355HKR9

At least one of the following other identifiers:

- ISIN US78355HKR92

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4300000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 4210838.98000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.061685067648

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

### 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. 2025-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.35000000

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Ryder System Inc
b. LEI (if any) of issuer. (1)	ZXJ6Y2OSPZXIVGRILD15
c. Title of the issue or description of the investment.	Ryder System, Inc.
d. CUSIP (if any).	78355HKK4

At least one of the following other identifiers:

- ISIN	US78355HKK40
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	290000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	290819.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004260245003

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2023-12-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.88000000

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: 294

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).	78016EZQ3

At least one of the following other identifiers:

- ISIN	US78016EZQ33
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10939807.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.160258502022

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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 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.	2026-04-27
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 295

**Item C.1. Identification of investment.**

a. Name of issuer (if any). GENERAL MOTORS FINL CO

b. LEI (if any) of issuer. [\(1\)](#) 5493008B6JBRUJ90QL97

c. Title of the issue or description of the investment. General Motors Financial Co., Inc.

d. CUSIP (if any). 37045XCF1

At least one of the following other identifiers:

- ISIN US37045XCF15

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1295236.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018974066783

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-01-05
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25000000
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? ☐ 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
- i. If Yes, provide the value of the securities on loan. 1295372.00000000

## Schedule of Portfolio Investments Record: 296

**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 XS1395052639

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- a. Balance 8744000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8673243.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.127055348744

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2026-04-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.05000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

DISCOVER FINANCIAL SVS
- 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).

254709AP3

At least one of the following other identifiers:

- ISIN

US254709AP32

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

11960000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

11940712.35000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.174920877425

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-01-30
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.50000000
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?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as 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.
- 374446.43000000

Schedule of Portfolio Investments Record: 298

*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).
- BANK OF NOVA SCOTIA

L3I9ZG2KFGXZ61BMYR72

Bank of Nova Scotia

064159VL7

At least one of the following other identifiers:

- ISIN
- US064159VL70

*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.
- 9000000.00000000

Principal amount

United States Dollar

8408030.58000000

0.123170213247

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-06-11

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.30000000

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
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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
- i. If Yes, provide the value of the securities on loan. 187513.40000000

## Schedule of Portfolio Investments Record: 299

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ASIAN INFRASTRUCTURE INV
- b. LEI (if any) of issuer. (1) 25490065OSV2524LCR32
- c. Title of the issue or description of the investment. Asian Infrastructure Investment Bank
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU3CB0279990

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Australia Dollar
- e. Value. (4) 511792.93000000
- f. Exchange rate. 1.43122900
- g. Percentage value compared to net assets of the Fund. 0.007497313874

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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.

For debt securities, also provide:

a. Maturity date.	2026-05-06
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000
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).	
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**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). KFW

b. LEI (if any) of issuer. (1) 549300GDPG70E3MBBU98

c. Title of the issue or description of the investment. Kreditanstalt fuer Wiederaufbau

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS1967658243

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 122000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Norway Krone

e. Value. (4) 12354603.26000000

f. Exchange rate. 9.66510000

g. Percentage value compared to net assets of the Fund. 0.180984013276

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-04-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.63000000

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: 301****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NATIONAL AUSTRALIA BANK
- b. LEI (if any) of issuer. (1) F8SB4JFBSYQFRQEH3Z21
- c. Title of the issue or description of the investment. National Australia Bank Ltd.
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU3FN0046777

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 7000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Australia Dollar
- e. Value. (4) 4920574.11000000
- f. Exchange rate. 1.43122900
- g. Percentage value compared to net assets of the Fund. 0.072082059723

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) AUSTRALIA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-02-26

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 2.13000000

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: 302

### Item C.1. Identification of investment.

a. Name of issuer (if any). WILLIAMS COMPANIES INC

b. LEI (if any) of issuer. (1) D71FAKCBLFS2O0RBPG08

c. Title of the issue or description of the investment. Williams Cos., Inc.

d. CUSIP (if any). 96950FAQ7

At least one of the following other identifiers:

- ISIN US96950FAQ72

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 9993000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 9965558.82000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.145986624728

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### 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.

3.90000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	REALTY INCOME CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CUWDAUZH43859
c. Title of the issue or description of the investment.	Realty Income Corp.
d. CUSIP (if any).	756109BE3

At least one of the following other identifiers:

- ISIN	US756109BE34
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	409744.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.006002392999

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-11-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.63000000

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: 304

Item C.1. Identification of investment.

a. Name of issuer (if any).

WESTERN AUST TREAS CORP

b. LEI (if any) of issuer. [\(1\)](#)

213800FKHP5ME5Y3CF47



c. Title of the issue or description of the investment.	Western Australian Treasury Corp.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU3SG0001522
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	13000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	9098586.40000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.133286245390

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2022-10-20
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.75000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 305

Item C.1. Identification of investment.

a. Name of issuer (if any).	Amgen Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	62QBXGPJ34PQ72Z12S66
c. Title of the issue or description of the investment.	Amgen, Inc.
d. CUSIP (if any).	031162CJ7

At least one of the following other identifiers:

- ISIN	US031162CJ71
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	17000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16475333.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.241349061409

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-08-19

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.60000000

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: 306

**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). 03073EAL9

At least one of the following other identifiers:

- ISIN US03073EAL92

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- a. Balance 4200000.00000000
- b. Units Principal amount

c. Description of other units.

d. Currency. (3)

e. Value. (4)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

United States Dollar

4172742.00000000

0.061126980578

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 599487.59000000   |

# Schedule of Portfolio Investments Record: 307

*Item C.1. Identification of investment.*

- |   |                               |
|---|-------------------------------|
| a. Name of issuer (if any).                             | BAT INTL FINANCE PLC          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 21380041YBGOQDFAC823          |
| c. Title of the issue or description of the investment. | BAT International Finance PLC |
| d. CUSIP (if any).                                      | 000000000                     |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS0856014583 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                       |
|----------------------------------|-----------------------|
| a. Balance                       | 12041000.00000000     |
| b. Units                         | Principal amount      |
| c. Description of other units.   |                       |
| d. Currency. <a href="#">(3)</a> | Euro Member Countries |
| e. Value. <a href="#">(4)</a>    | 12392449.04000000     |

f. Exchange rate.		0.97842600
g. Percentage value compared to net assets of the Fund.		0.181538420488

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2023-01-19
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.38000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 308

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BANQUE FED CRED MUTUEL
- b. LEI (if any) of issuer. [\(1\)](#)

VBHFXSYT7OG62HNT8T76
- c. Title of the issue or description of the investment.

Banque Federative du Credit Mutuel SA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0014006XE5

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3600000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

Euro Member Countries
- e. Value. [\(4\)](#)

3547760.18000000
- f. Exchange rate.

0.97842600
- g. Percentage value compared to net assets of the Fund.

0.051971549551

*Item C.3. Payoff profile.*



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2025-03-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.01000000

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: 309

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BPCE SA

b. LEI (if any) of issuer. (1) 9695005MSX1OYEMGDF46

c. Title of the issue or description of the investment. BPCE SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0013509726

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 500000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 499930.50000000

f. Exchange rate. 0.97842600

g. Percentage value compared to net assets of the Fund. 0.007323539764

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2025-04-28
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.0.63000000
- 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: 310

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DISCOVERY COMMUNICATIONS
- b. LEI (if any) of issuer. [\(1\)](#) L2Z2MO2EQRH3BREWI15
- c. Title of the issue or description of the investment. Discovery Communications LLC
- d. CUSIP (if any). 25470DAK5

At least one of the following other identifiers:

- ISIN US25470DAK54

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1171433.47000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017160464502

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

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.

2025-03-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.45000000

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: 311

### 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). 37045VAV2

At least one of the following other identifiers:

- ISIN US37045VAV27

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5700000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5992103.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.087779017940

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.13000000

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

i. If Yes, provide the value of the securities on loan.

5511228.35000000

Schedule of Portfolio Investments Record: 312

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).

37940XAA0

At least one of the following other identifiers:

- ISIN

US37940XAA00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10900000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10486785.14000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.153622129425

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-02-15
- b. Coupon.
- i. Coupon category. [\(13\)](#)

Fixed
- ii. Annualized rate.

2.65000000
- 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: 313

Item C.1. Identification of investment.

a. Name of issuer (if any).	Whirlpool Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	WHENKOULSSK7WUM60H03
c. Title of the issue or description of the investment.	Whirlpool Corp.
d. CUSIP (if any).	96332HCF4

At least one of the following other identifiers:

- ISIN	US96332HCF47
--------	--------------

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1525000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1527875.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022382023449

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2023-03-01
b. Coupon.	

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate.
- 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: 314

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SBAB BANK AB
- b. LEI (if any) of issuer. [\(1\)](#) H0YX5LBGKDVOWCXBZ594
- c. Title of the issue or description of the investment. SBAB Bank AB

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	XS2489627047
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2579397.93000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.037785898857

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**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.	2025-12-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.88000000
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? [\(15\)](#) ☐ 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: 315

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	AMERICAN CAMPUS CMNTYS
b. LEI (if any) of issuer. <a href="#">(1)</a>	RDKVCX5HITZ2GPIR7153
c. Title of the issue or description of the investment.	American Campus Communities Operating Partnership LP
d. CUSIP (if any).	024836AE8

At least one of the following other identifiers:

- ISIN	US024836AE87
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	5296000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5254416.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.076972555539

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.30000000

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: 316

*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).

375558AZ6

At least one of the following other identifiers:

- ISIN

US375558AZ68

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

- a. Balance

10000000.00000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	10038765.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.147059040787

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.50000000
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)	



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.  | 1417839.22000000  |

## Schedule of Portfolio Investments Record: 317

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | PVH CORP             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 123WALMHY1GZXG2YDL90 |
| c. Title of the issue or description of the investment. | PVH Corp.            |
| d. CUSIP (if any).                                      | 693656AC4            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US693656AC47 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 17556000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 17557149.39000000    |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund. 0.257196713761

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**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. 2025-07-10

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.63000000

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: 318

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WELLS FARGO & COMPANY
- 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). 94974BGP9

At least one of the following other identifiers:

- ISIN US94974BGP94

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2291742.17000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033571996331

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-09-29
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.55000000
- 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: 319****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). 025816CG2

At least one of the following other identifiers:

- ISIN US025816CG27

**Item C.2. Amount of each investment.**

Balance. (2).

- a. Balance 8900000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8718448.01000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.127717554112

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-07-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 320****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ventas Realty LP
- b. LEI (if any) of issuer. (1) 32SXKSJ72K64GM3HOU64
- c. Title of the issue or description of the investment. Ventas Realty LP
- d. CUSIP (if any). 92277GAE7

At least one of the following other identifiers:

- ISIN US92277GAE70

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 5900000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5809801.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.085108459088

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 321

### 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. U.S. Treasury Notes

d. CUSIP (if any). 91282CDV0

At least one of the following other identifiers:

- ISIN US91282CDV00

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 30000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 29081250.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.426014597582

### 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. 2024-01-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.88000000

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: 322

### Item C.1. Identification of investment.

a. Name of issuer (if any).	TORONTO-DOMINION BANK
b. LEI (if any) of issuer. (1)	PT3QB789TSUIDF371261
c. Title of the issue or description of the investment.	Toronto-Dominion Bank
d. CUSIP (if any).	89114TZD7

At least one of the following other identifiers:

- ISIN	US89114TZD70
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	169033000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	153872955.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.254102743008

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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### 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
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### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 323

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Chevron Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A

c. Title of the issue or description of the investment.	Chevron Corp.
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d. CUSIP (if any).	166764BL3
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At least one of the following other identifiers:

- ISIN	US166764BL33
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4000000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	3974451.68000000
---------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.058222202727
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2026-05-16
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.95000000
----------------------	------------

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 324

Item C.1. Identification of investment.

- a. Name of issuer (if any).

AFRICAN DEVELOPMENT BANK
- b. LEI (if any) of issuer. (1)

549300LNCLMO3ITVCU07
- c. Title of the issue or description of the investment.

African Development Bank
- d. CUSIP (if any).

00828EEF2

At least one of the following other identifiers:

- ISIN	US00828EEF25
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	38600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	35567198.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.521028000622

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	Unknown
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-07-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 325

*Item C.1. Identification of investment.*

a. Name of issuer (if any). CROWN CASTLE INTL 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). 22822VAS0

At least one of the following other identifiers:

- ISIN US22822VAS07

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 400000.00000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	370055.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005420992008

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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
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#### 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.	1.35000000
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 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).                             | JPMorgan Chase Bank N.A. |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 7H6GLXDRUGQFU57RNE97     |
| 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 | 22GGKBBVLK3      |
| 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)	-1840275.49000000
f. Exchange rate.	1.43095149
g. Percentage value compared to net assets of the Fund.	-0.02695840867

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	JPMorgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	75434095.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	50875763.49000000
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Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-15
iv. Unrealized appreciation or depreciation. (24)	-1840275.49000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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: 327

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AMCOR FLEXIBLES NORTH AM
b. LEI (if any) of issuer. (1)	PTVU09TE3QPJPL7K4E13
c. Title of the issue or description of the investment.	Amcor Flexibles North America, Inc.
d. CUSIP (if any).	02343JAA8

At least one of the following other identifiers:

- ISIN	US02343JAA88
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**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	16150000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16088398.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.235680808294

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-05-17

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 328

### Item C.1. Identification of investment.

- a. Name of issuer (if any). IBM 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). 459200JZ5

At least one of the following other identifiers:

- ISIN US459200JZ55

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 37500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 37336897.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.546952533451

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.30000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 329

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Chubb INA Holdings Inc
b. LEI (if any) of issuer. (1)	CZCBBJZWDMLTHWJDXU843
c. Title of the issue or description of the investment.	Chubb INA Holdings, Inc.
d. CUSIP (if any).	00440EAS6

At least one of the following other identifiers:

- ISIN	US00440EAS63
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	6400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6370689.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093324973205

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.

2025-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.15000000

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

i. If Yes, provide the value of the securities on loan.

8057.42000000

# Schedule of Portfolio Investments Record: 330

## 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).	780097BA8

At least one of the following other identifiers:

- ISIN	US780097BA81
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2).

a. Balance	12323000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12446644.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.182332331368

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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## 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.

2026-04-05

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.80000000

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: 331

Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank & Trust Co.

b. LEI (if any) of issuer. (1)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	Purchased USD / Sold GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	22GBKBCJ768
--	-------------

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. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-244830.87000000
f. Exchange rate.	0.81996609
g. Percentage value compared to net assets of the Fund.	-0.00358655575

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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 & Trust Co.	571474TGEMMWANRLN572

- i. Amount and description of currency sold.

Amount of currency sold.	10689705.00000000
Description of currency sold.	United Kingdom Pound

- ii. Amount and description of currency purchased.

Amount of currency purchased.	12791933.83000000
Description of currency purchased.	United States Dollar

- iii. Settlement date. 2022-10-04

- iv. Unrealized appreciation or depreciation. (24) -244830.87000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 332****Item C.1. Identification of investment.**

- a. Name of issuer (if any). VERIZON COMMUNICATIONS
- 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). 92343VFS8

At least one of the following other identifiers:

- ISIN US92343VFS88

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 4900000.00000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4510969.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.066081719358

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-11-20
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.85000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 333

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | VOLVO TREASURY AB    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300PD69T87IGZG395 |
| c. Title of the issue or description of the investment. | Volvo Treasury AB    |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2480958904 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 1500000.00000000      |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | 1537655.38000000      |
| f. Exchange rate.                                       | 0.97842600            |
| g. Percentage value compared to net assets of the Fund. | 0.022525291654        |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-09-18  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 1.63000000  
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: 334

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank & Trust Co.  
b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572  
c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GQKBB7DCS

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. [\(4\)](#) -114810.15000000  
f. Exchange rate. 0.97295812  
g. Percentage value compared to net assets of the Fund. -0.00168186717

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 12062223.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 12282663.74000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-20

iv. Unrealized appreciation or depreciation. (24) -114810.15000000

**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: 335

### 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). 745867AW1

At least one of the following other identifiers:

- ISIN US745867AW12

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 8605000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 8854715.29000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.129713749270

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 336

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ARIZONA PUBLIC SERVICE
b. LEI (if any) of issuer. (1)	YG6VT0TPHRH4TFVAQV64
c. Title of the issue or description of the investment.	Arizona Public Service Co.
d. CUSIP (if any).	040555CS1

At least one of the following other identifiers:

- ISIN	US040555CS19
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2955709.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043298535880

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.	2025-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.15000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 337

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ENERGY TRANSFER LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	MTLVN9N7JE8MIBIJ1H73

c. Title of the issue or description of the investment.	Energy Transfer LP
---	--------------------

d. CUSIP (if any).	29278NAP8
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US29278NAP87
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11606000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	11150082.89000000
-------------------------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.163338854945
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.90000000
----------------------	------------

- c. Currently in default? ☐ Yes ☒ No
- d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 338

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). BAT INTL FINANCE PLC
- b. LEI (if any) of issuer. [\(1\)](#) 21380041YBGOQDFAC823
- c. Title of the issue or description of the investment. BAT International Finance PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	XS0352062995
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2443000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	3109410.12000000
f. Exchange rate.	0.82115300
g. Percentage value compared to net assets of the Fund.	0.045550108781

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2024-03-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.25000000
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? ☐ 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: 339

*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). 200340AS6

At least one of the following other identifiers:

- ISIN US200340AS60

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 3000000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3000311.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043951912958

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification 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.	2023-07-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.70000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 340

**Item C.1. Identification of investment.**

- |   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | SIEMENS FINANCIERINGSMAT             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | TAFO772JB70PDRN5VS48                 |
| c. Title of the issue or description of the investment. | Siemens Financieringsmaatschappij NV |
| d. CUSIP (if any).                                      | 000000000                            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | USN82008AX66 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 10000000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 9212228.40000000     |

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.134951000203

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-03-11

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.20000000

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: 341**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NATIONWIDE BLDG SOCIETY
- b. LEI (if any) of issuer. [\(1\)](#)

549300XFX12G42QIKN82
- c. Title of the issue or description of the investment.

Nationwide Building Society
- d. CUSIP (if any).

63859UBH5

At least one of the following other identifiers:

- ISIN

US63859UBH59

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

20000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

18003968.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.263742217161

*Item C.3. Payoff profile.*

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) 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.**

For debt securities, also provide:

a. Maturity date. 2026-10-13

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 342

**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). 404280BB4

At least one of the following other identifiers:

- ISIN US404280BB43

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2500000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2487352.48000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.036437514405

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-05-25

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.90000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 199861.00000000   |

**Schedule of Portfolio Investments Record: 343**

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | BMW US CAPITAL LLC   |
| b. LEI (if any) of issuer. (1)                          | KK5MZM9DIXLXZL9DZL15 |
| c. Title of the issue or description of the investment. | BMW U.S. Capital LLC |
| d. CUSIP (if any).                                      | 05565EBK0            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US05565EBK01 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 2942000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2967825.41000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.043476017975       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-04-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.90000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	2997173.26000000

## Schedule of Portfolio Investments Record: 344

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	UBS AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	BFM8T61CT2L1QCEMIK50
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	22GKKBCBWKV
Description of other unique identifier.	Trade Identifier
<i>Item C.2. Amount of each investment.</i>	
Balance. <a href="#">(2)</a>	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	245082.82000000
f. Exchange rate.	1.28059862
g. Percentage value compared to net assets of the Fund.	0.003590246600
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 19364808.61000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 25112400.00000000  
Description of currency purchased. Canada Dollar

iii. Settlement date. 2022-08-30

iv. Unrealized appreciation or depreciation. (24) 245082.82000000

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: 345

Item C.1. Identification of investment.

a. Name of issuer (if any).	BRIXMOR OPERATING PART
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CJHBL7JBUA6503
c. Title of the issue or description of the investment.	Brixmor Operating Partnership LP
d. CUSIP (if any).	11120VAA1

At least one of the following other identifiers:

- ISIN	US11120VAA17
--------	--------------

**Item C.2. Amount of each investment.**

Balance. <a href="#">(2)</a>	
a. Balance	2651000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2615676.11000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038317342115

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

3.85000000

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

i. If Yes, provide the value of the securities on loan.

213160.43000000

Schedule of Portfolio Investments Record: 346

Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank & Trust Co.

b. LEI (if any) of issuer. (1)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	Purchased USD / Sold AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	22GCKBBWZ3Z
--	-------------

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)	-1318932.04000000
f. Exchange rate.	1.43040404
g. Percentage value compared to net assets of the Fund.	-0.01932118812

#### 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
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#### 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 78183637.00000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 53339496.31000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-07

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1318932.04000000

#### 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: 347

#### 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). 928563AJ4

At least one of the following other identifiers:

- ISIN US928563AJ42

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 12609000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. <a href="#">(4)</a>	11355264.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.166344579414

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.40000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 348

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). REALTY INCOME CORP
- b. LEI (if any) of issuer. [\(1\)](#) 549300CUWDAUZSH43859
- c. Title of the issue or description of the investment. Realty Income Corp.
- d. CUSIP (if any). 756109AZ7

At least one of the following other identifiers:

- ISIN US756109AZ71

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6258284.55000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.091678334807

**Item C.3. Payoff profile.**

a. Payoff profile. (5)		<input 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)		UNITED STATES OF AMERICA	
b. Investment ISO country code. (9)			
Item C.6. Is the investment a Restricted Security?			
a. Is the investment a Restricted Security?		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
Item C.7. Liquidity classification 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.		2026-03-15	
b. Coupon.			
i. Coupon category. (13)		Fixed	
ii. Annualized rate.		0.75000000	
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? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 349

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SUMITOMO MITSUI TR BK LT

b. LEI (if any) of issuer. (1) 5493006GGLR4BTCL8O6I

c. Title of the issue or description of the investment. Sumitomo Mitsui Trust Bank Ltd.

d. CUSIP (if any). 86563VAZ2

At least one of the following other identifiers:

- ISIN US86563VAZ22

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 11800000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 11421692.71000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.167317698639

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

JAPAN

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-03-10

b. Coupon.

i. Coupon category. (13).

Fixed

ii. Annualized rate.

2.55000000

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: 350****Item C.1. Identification of investment.**

a. Name of issuer (if any).

DIAGEO FINANCE PLC

b. LEI (if any) of issuer. (1)

BPF79TJMIH3DK8XCKI50

c. Title of the issue or description of the investment.

Diageo Finance PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

XS1069539291

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

800000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

845549.08000000

f. Exchange rate.

0.97842600

g. Percentage value compared to net assets of the Fund.

0.012386546350

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-05-20

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.38000000

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: 351

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ITALY GOV'T INT BOND
- b. LEI (if any) of issuer. [\(1\)](#) 815600DE60799F5A9309
- c. Title of the issue or description of the investment. Italy Government International Bonds
- d. CUSIP (if any). 465410CA4

At least one of the following other identifiers:

- ISIN US465410CA47

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5066000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4499084.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.065907605242

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-02-17

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.25000000

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: 352

### Item C.1. Identification of investment.

a. Name of issuer (if any). BMW US CAPITAL LLC

b. LEI (if any) of issuer. (1) KK5MZM9DIXLXZL9DZL15

c. Title of the issue or description of the investment. BMW U.S. Capital LLC

d. CUSIP (if any). 05565EBU8

At least one of the following other identifiers:

- ISIN US05565EBU82

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 9466000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 8981072.82000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.131564775354

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-08-12
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.75000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan.

1477007.40000000

## Schedule of Portfolio Investments Record: 353

### Item C.1. Identification of investment.

a. Name of issuer (if any).	MITSUBISHI UFJ FIN GRP
b. LEI (if any) of issuer. (1)	353800V2V8PUY9TK3E06
c. Title of the issue or description of the investment.	Mitsubishi UFJ Financial Group, Inc.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1758752635
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15142000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	15472069.50000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.226652137092

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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### 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.	2023-01-26
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.68000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 354

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Bank of America Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	9DJT3UXIJIZJI4WXO774

c. Title of the issue or description of the investment.	Bank of America Corp.
---	-----------------------

d. CUSIP (if any).	06051GFX2
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At least one of the following other identifiers:

- ISIN	US06051GFX25
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	34335000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
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e. Value. (4)	34211090.14000000
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f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.501162219603
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2026-04-19
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.50000000
----------------------	------------

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 355

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HSBC Bank USA N.A.
- b. LEI (if any) of issuer. (1)

1IE8VN30JCEQV1H4R804
- 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

22GFKBBV3R7

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)	-165151.05000000
f. Exchange rate.	1.59003754
g. Percentage value compared to net assets of the Fund.	-0.00241931684

**Item 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 N.A.	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold.	10309334.00000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6318553.69000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-08-12

iv. Unrealized appreciation or depreciation. (24)  
-165151.05000000

**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: 356

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MICRON TECHNOLOGY INC
b. LEI (if any) of issuer. (1)	B3DXGBC8GAIYW12Z0172
c. Title of the issue or description of the investment.	Micron Technology, Inc.
d. CUSIP (if any).	595112BP7

At least one of the following other identifiers:

- ISIN US595112BP79

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	399015.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005845229228

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-02-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 4.19000000  
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

i. If Yes, provide the value of the securities on loan. 72922.90000000

## Schedule of Portfolio Investments Record: 357

**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). 037833DT4

At least one of the following other identifiers:

- ISIN US037833DT41

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance 5000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4749525.75000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.069576352498

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-05-11
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.13000000
- 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: 358****Item C.1. Identification of investment.**

- a. Name of issuer (if any). THERMO FISHER SCIENTIFIC
- 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). 883556BU5

At least one of the following other identifiers:

- ISIN XS1651071877

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 2240954.35000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.032827999677

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-23

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 359****Item C.1. Identification of investment.**

- a. Name of issuer (if any). WELLS FARGO & COMPANY
- 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). 949746RX1

At least one of the following other identifiers:

- ISIN CA949746RX19

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 742259.19000000
- f. Exchange rate. 1.28055000
- g. Percentage value compared to net assets of the Fund. 0.010873440795

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No



Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-05-19

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.98000000

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: 360

### 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). 53944YAF0

At least one of the following other identifiers:

- ISIN US53944YAF07

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3600000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3617876.12000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.052998686073

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date.

2025-05-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.45000000

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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BANK OF NOVA SCOTIA
b. LEI (if any) of issuer. (1)	L3I9ZG2KFGXZ61BMYR72
c. Title of the issue or description of the investment.	Bank of Nova Scotia
d. CUSIP (if any).	0641593U8

At least one of the following other identifiers:

- ISIN	US0641593U89
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	20000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18262824.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.267534222809

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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 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.	2026-03-02
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.05000000

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: 362

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).	03027XBB5

At least one of the following other identifiers:

- ISIN	US03027XBB55
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	366087.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005362853183

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-09-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.30000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 363

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHARLES SCHWAB CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VSGCJ7E698NM85
c. Title of the issue or description of the investment.	Charles Schwab Corp.
d. CUSIP (if any).	808513BR5

At least one of the following other identifiers:

- ISIN	US808513BR53
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	4500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4137266.57000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.060607296897

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-05-13
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.15000000
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? ☐ 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: 364

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Lazard Group LLC
- b. LEI (if any) of issuer. [\(1\)](#) FI94J2CJ1D7BIGVMS874
- c. Title of the issue or description of the investment. Lazard Group LLC
- d. CUSIP (if any). 52107QAG0

At least one of the following other identifiers:

- ISIN US52107QAG01

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2000000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1984021.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029064164131

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-02-13
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	
--	--

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 365

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | VeriSign Inc         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | LMPL4N8ZOJRMF0KOF759 |
| c. Title of the issue or description of the investment. | VeriSign, Inc.       |
| d. CUSIP (if any).                                      | 92343EAH5            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US92343EAH53 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 750000.00000000      |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 765681.79000000      |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.011216561174

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.25000000

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
- i. If Yes, provide the value of the securities on loan. 586533.28000000

## Schedule of Portfolio Investments Record: 366

**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). 891906AC3

At least one of the following other identifiers:

- ISIN US891906AC37

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 403336.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005908518975

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-04-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.80000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 367

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Beam Suntory Inc

b. LEI (if any) of issuer. (1)

EWRDABCN7XBHM37LIA98

c. Title of the issue or description of the investment.

Beam Suntory, Inc.

d. CUSIP (if any).

073730AG8

At least one of the following other identifiers:

- ISIN

US073730AG89

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

10000000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9986565.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.146294359875

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2023-06-15
- b. Coupon.
- i. Coupon category. (13)Fixed
- ii. Annualized rate.3.25000000
- 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: 368

**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 AS
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS1799061558

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 1523140.23000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.022312657542

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.**

For debt securities, also provide:

a. Maturity date. 2023-05-22

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.88000000

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: 369

### 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).

06738EAE5

At least one of the following other identifiers:

- ISIN

US06738EAE59

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12419000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12198140.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.178691972193

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date. 2025-03-16

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.65000000

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: 370

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BAT INTL FINANCE PLC
b. LEI (if any) of issuer. (1)	21380041YBGOQDFAC823
c. Title of the issue or description of the investment.	BAT International Finance PLC
d. CUSIP (if any).	05530QAK6

At least one of the following other identifiers:

- ISIN	US05530QAK67
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### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	1900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1874293.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027456744639

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-06-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.95000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	224035.61000000

# Schedule of Portfolio Investments Record: 371

Item C.1. Identification of investment.

a. Name of issuer (if any).	GEORGIA-PACIFIC LLC
b. LEI (if any) of issuer. (1)	L2EVHWFHVAQK72TMH265
c. Title of the issue or description of the investment.	Georgia-Pacific LLC
d. CUSIP (if any).	37331NAM3

At least one of the following other identifiers:

- ISIN	US37331NAM39
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15162066.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.222110868139

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.

0.63000000

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

i. If Yes, provide the value of the securities on loan.

5413322.14000000

Schedule of Portfolio Investments Record: 372

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.	NatWest Markets PLC
d. CUSIP (if any).	63906YAG3

At least one of the following other identifiers:

- ISIN	US63906YAG35
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	50000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49135209.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.719787371666

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-03-22
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.48000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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

i. If Yes, provide the value of the securities on loan. 249450.33000000

**Schedule of Portfolio Investments Record: 373**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SIEMENS FINANCIERINGSMAT
b. LEI (if any) of issuer. <a href="#">(1)</a>	TAFO772JB70PDRN5VS48
c. Title of the issue or description of the investment.	Siemens Financieringsmaatschappij NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2118280218
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	880379.71000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.012896784281

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-02-20
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
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? [\(15\)](#) ☐ 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: 374

*Item C.1. Identification of investment.*

a. Name of issuer (if any). NORWEGIAN GOVERNMENT

b. LEI (if any) of issuer. [\(1\)](#) 549300L0BT3FJTN9MX24

c. Title of the issue or description of the investment. Norway Government Bonds

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0010705536

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1088000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	113146641.67000000
f. Exchange rate.	9.66510000
g. Percentage value compared to net assets of the Fund.	1.657498251240

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2024-03-14
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.00000000
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?

☐ 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: 375

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BUNGE LTD FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#)

549300QHC068L40NNM71
- c. Title of the issue or description of the investment.

Bunge Ltd. Finance Corp.
- d. CUSIP (if any).

120568BB5

At least one of the following other identifiers:

- ISIN

US120568BB55

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1200000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	1122762.41000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016447476510
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2025-08-17
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 376**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NATIONWIDE BLDG SOCIETY
- b. LEI (if any) of issuer. [\(1\)](#)

549300XFX12G42QIKN82
- c. Title of the issue or description of the investment.

Nationwide Building Society
- d. CUSIP (if any).

638602BP6

At least one of the following other identifiers:

- ISIN

US638602BP66

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

49918000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

49790423.57000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.729385678423



Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-07-21

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.90000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 377

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WRKCo Inc  
b. LEI (if any) of issuer. (1) 549300JEB576INN13W07  
c. Title of the issue or description of the investment. WRKCo, Inc.  
d. CUSIP (if any). 96145DAF2

At least one of the following other identifiers:

- ISIN US96145DAF24

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 400000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 398650.62000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.005839879078

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 130632.37000000   |

**Schedule of Portfolio Investments Record: 378****Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | MERCEDES-BENZ FIN NA                    |
| b. LEI (if any) of issuer. (1)                          | 549300423Z16BB673J12                    |
| c. Title of the issue or description of the investment. | Mercedes-Benz Finance North America LLC |
| d. CUSIP (if any).                                      | 233851EC4                               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US233851EC41 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 48727000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 44925941.70000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.658125320415       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

**Item C.5. Country of investment or issuer.**

- |                          |                          |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-02

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.45000000

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: 379****Item C.1. Identification of investment.**

- a. Name of issuer (if any). State Street Bank & Trust Co.
- b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572
- c. Title of the issue or description of the investment. Purchased USD / Sold EUR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GBKBCJ8C2
- 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. [\(4\)](#) 160168.77000000
- f. Exchange rate. 0.97459944
- g. Percentage value compared to net assets of the Fund. 0.002346330852

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 25797308.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 26629820.67000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. [\(24\)](#) 160168.77000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 380

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MARATHON PETROLEUM CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	3BNYRYQHD39K4LCKQF12
c. Title of the issue or description of the investment.	Marathon Petroleum Corp.
d. CUSIP (if any).	56585ABH4

At least one of the following other identifiers:

- ISIN	US56585ABH41
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	12646000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12895271.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.188904319343

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-05-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed



ii. Annualized rate.4.70000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 381

Item C.1. Identification of investment.

a. Name of issuer (if any).NEW S WALES TREASURY CRP

b. LEI (if any) of issuer. (1)TC7LRO17HPNPLTAV0H77

c. Title of the issue or description of the investment.New South Wales Treasury Corp.

d. CUSIP (if any).000000000

At least one of the following other identifiers:

- ISIN	AU3SG0001373
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	24000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	17325573.08000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.253804325590

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**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.	2026-05-20
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
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? [\(15\)](#) ☐ 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: 382

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	GLOBAL PAYMENTS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NOMHGVQBX6S778
c. Title of the issue or description of the investment.	Global Payments, Inc.
d. CUSIP (if any).	891906AB5

At least one of the following other identifiers:

- ISIN	US891906AB53
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	999703.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014644772293

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2023-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75000000
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?

☐ 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: 383

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ITALY GOV'T INT BOND
- b. LEI (if any) of issuer. [\(1\)](#)

815600DE60799F5A9309
- c. Title of the issue or description of the investment.

Italy Government International Bonds
- d. CUSIP (if any).

465410AH1

At least one of the following other identifiers:

- ISIN

US465410AH18

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

14450000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	14848184.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.217512769113
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	ITALY
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2023-09-27
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 384**

*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).

718546AV6

At least one of the following other identifiers:

- ISIN

US718546AV68

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

5049850.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.073975837201

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-04-09

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.85000000

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: 385

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NEW ZEALAND GOVERNMENT

b. LEI (if any) of issuer. (1)

549300237GPHG2AI7C34

c. Title of the issue or description of the investment.

New Zealand Government Bonds

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NZGOVDT423C0

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

9500000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

6066259.01000000

f. Exchange rate.

1.59007800

g. Percentage value compared to net assets of the Fund.

0.088865330444

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

NEW ZEALAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2023-04-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

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: 386****Item C.1. Identification of investment.**

a. Name of issuer (if any). TRUIST BANK  
b. LEI (if any) of issuer. (1) JJKC32MCHWDI71265Z06  
c. Title of the issue or description of the investment. Truist Bank  
d. CUSIP (if any). 89788JAA7

At least one of the following other identifiers:

- ISIN US89788JAA79

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 5000000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 4753267.85000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.069631170954

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-03-10

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	334764.50000000

Schedule of Portfolio Investments Record: 387

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).	03027XAG5
At least one of the following other identifiers:	
- ISIN	US03027XAG51
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	7489000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7487263.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.109681794542
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 388

### Item C.1. Identification of investment.

a. Name of issuer (if any). ERAC USA Finance LLC

b. LEI (if any) of issuer. [\(1\)](#) LTKX5ODQW6Z7BQ2K1V47

c. Title of the issue or description of the investment. ERAC USA Finance LLC

d. CUSIP (if any). 26884TAL6

At least one of the following other identifiers:

- ISIN US26884TAL61

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 20900000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 20746075.26000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.303911657968

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-11-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.85000000

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: 389



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PROVINCE OF ALBERTA
b. LEI (if any) of issuer. (1)	LQPMHJNJKIPJYE53543
c. Title of the issue or description of the investment.	Alberta
d. CUSIP (if any).	013051EC7

At least one of the following other identifiers:

- ISIN	CA013051EC70
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	21500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	16677337.86000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.244308252815

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2023-09-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.65000000

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: 390

*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	USG91703AK72
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3986939.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058405137955

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.13000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 391**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. <a href="#">(1)</a>	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Morgan Stanley
d. CUSIP (if any).	6174468C6

At least one of the following other identifiers:

- ISIN	US6174468C63
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#).

a. Balance	11300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11392646.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.166892201448

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**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. 2025-07-23

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 392

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ARCELORMITTAL
- b. LEI (if any) of issuer. [\(1\)](#) 2EULGUTUI56JI9SAL165
- c. Title of the issue or description of the investment. ArcelorMittal SA
- d. CUSIP (if any). 03938LAZ7

At least one of the following other identifiers:

- ISIN US03938LAZ76

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1000000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1033257.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015136311799

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.13000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 393

*Item C.1. Identification of investment.*

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | NATIONAL SECS CLEARING             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300RYC9NELN2ICA34               |
| c. Title of the issue or description of the investment. | National Securities Clearing Corp. |
| d. CUSIP (if any).                                      | 000000000                          |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | USU7000RAD45 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 4000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 3662346.36000000     |
| f. Exchange rate.                |                      |



g. Percentage value compared to net assets of the Fund.

0.053650135766

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-12-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 394

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Macquarie Bank Ltd
- b. LEI (if any) of issuer. (1) 4ZHCHI4KYZG2WVRT8631
- c. Title of the issue or description of the investment. Macquarie Bank Ltd.
- d. CUSIP (if any). 55608PAW4

At least one of the following other identifiers:

- ISIN US55608PAW41

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2632000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2632577.30000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.038564929604

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)AUSTRALIA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2026-01-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.90000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 395****Item C.1. Identification of investment.**

- a. Name of issuer (if any). RYDER SYSTEM INC
- b. LEI (if any) of issuer. [\(1\)](#) ZXJ6Y2OSPZXIVGRILD15
- c. Title of the issue or description of the investment. Ryder System, Inc.
- d. CUSIP (if any). 78355HKQ1

At least one of the following other identifiers:

- ISIN US78355HKQ10

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 4800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4868910.38000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.071325231762

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.63000000

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
- i. If Yes, provide the value of the securities on loan. 597765.87000000

**Schedule of Portfolio Investments Record: 396****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). 20030NDX6

At least one of the following other identifiers:

- ISIN XS2385397901

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 6400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 6134587.59000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.089866283721

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-09-14

b. Coupon.

i. Coupon category. [\(13\)](#)

None

ii. Annualized rate.

0.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 397

### 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. Societe Generale SA
- d. CUSIP (if any). 83368RAU6

At least one of the following other identifiers:

- ISIN US83368RAU68

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1924420.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.028191060718

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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 <a href="#">(12)</a> .	<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.	2024-10-16
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	2.63000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 398

### Item C.1. Identification of investment.

a. Name of issuer (if any). TOYOTA MOTOR CREDIT CORP

b. LEI (if any) of issuer. (1) Z2VZBHUMB7PWWJ63I008

c. Title of the issue or description of the investment. Toyota Motor Credit Corp.

d. CUSIP (if any). 89236TJN6

At least one of the following other identifiers:

- ISIN US89236TJN63

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance 13700000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 12973919.04000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.190056441827

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2024-09-13

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.63000000

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

i. If Yes, provide the value of the securities on loan.

627105.91000000

## Schedule of Portfolio Investments Record: 399

### 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).	42217KBF2

At least one of the following other identifiers:

- ISIN	US42217KBF21
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	399643.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005854416861

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.	2025-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
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.	20166.66000000

Schedule of Portfolio Investments Record: 400

Item C.1. Identification of investment.

--

a. Name of issuer (if any).	EQUINIX INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EVUN2BTLJ3GT74
c. Title of the issue or description of the investment.	Equinix, Inc.
d. CUSIP (if any).	29444UBQ8

At least one of the following other identifiers:

- ISIN	US29444UBQ85
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4719000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4297247.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.062950871079

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

1.45000000

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

i. If Yes, provide the value of the securities on loan.

91238.00000000

## Schedule of Portfolio Investments Record: 401

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).	00287YAY5

At least one of the following other identifiers:

- ISIN	US00287YAY59
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2179523.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031928098197

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2026-05-14
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.20000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 402

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF NOVA SCOTIA
b. LEI (if any) of issuer. <a href="#">(1)</a>	L3I9ZG2KFGXZ61BMYR72
c. Title of the issue or description of the investment.	Bank of Nova Scotia
d. CUSIP (if any).	0641598K5

At least one of the following other identifiers:

- ISIN	US0641598K52
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#).

a. Balance	19675000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17814176.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.260961936138

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) 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.**

For debt securities, also provide:

a. Maturity date. 2026-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.30000000

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: 403

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MERCEDES-BENZ FIN NA
- b. LEI (if any) of issuer. [\(1\)](#) 549300423Z16BB673J12
- c. Title of the issue or description of the investment. Mercedes-Benz Finance North America LLC
- d. CUSIP (if any). 233851BW3

At least one of the following other identifiers:

- ISIN US233851BW32

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- a. Balance 200000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	197302.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.002890313167

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-05-19
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.30000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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.	198518.80000000

## Schedule of Portfolio Investments Record: 404

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	NISSAN MOTOR CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	353800DRBDH1LUTNAY26
c. Title of the issue or description of the investment.	Nissan Motor Co. Ltd.
d. CUSIP (if any).	654744AB7

At least one of the following other identifiers:

- ISIN	US654744AB77
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	8557000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8224680.18000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.120484292013

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2025-09-17
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.52000000
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?

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: 405

*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).
- United States Treasury

254900HROIFWPRGM1V77

U.S. Treasury Notes

912828U57

At least one of the following other identifiers:

- ISIN
- US912828U576

*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.
- 100000000.00000000

Principal amount

United States Dollar

98933594.00000000

1.449289670674

*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. 2023-11-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.13000000

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
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
---	---	---



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: 406

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

AERCAP IRELAND CAP/GLOBA

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

AerCap Ireland Capital DAC/AerCap Global Aviation Trust

d. CUSIP (if any).

00774MAN5

At least one of the following other identifiers:

- ISIN

US00774MAN56

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7102000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7343940.35000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.107582232293

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2025-07-15
- b. Coupon.
- i. Coupon category. (13)Fixed
- ii. Annualized rate.6.50000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No
- ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 3370894.47000000  |

**Schedule of Portfolio Investments Record: 407**

**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).                                      | 68389XCC7            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US68389XCC74 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 42500000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 39069809.28000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.572338158712       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-25

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.65000000

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: 408

### 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.
- d. CUSIP (if any). 00130HCE3

At least one of the following other identifiers:

- ISIN US00130HCE36

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 8849000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7991261.21000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.117064910502

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.38000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 409

### Item C.1. Identification of investment.

a. Name of issuer (if any). 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). 844741BH0

At least one of the following other identifiers:

- ISIN US844741BH05

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 5185000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 5221896.82000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.076496170982

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-05-04

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 5279486.25000000



# Schedule of Portfolio Investments Record: 410

## Item C.1. Identification of investment.

a. Name of issuer (if any).	EASTERN ENERGY GAS
b. LEI (if any) of issuer. (1)	549300BFOD6TDMVV4O24
c. Title of the issue or description of the investment.	Eastern Energy Gas Holdings LLC
d. CUSIP (if any).	257375AN5

At least one of the following other identifiers:

- ISIN	US257375AN55
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2).

a. Balance	914000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	892442.73000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013073496857

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification 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.	2024-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).	VORNADO REALTY LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300BMOJ05INE4YK86

c. Title of the issue or description of the investment.	Vornado Realty LP
---	-------------------

d. CUSIP (if any).	929043AK3
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At least one of the following other identifiers:

- ISIN	US929043AK39
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	16200000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	14611785.21000000
-------------------------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.214049732944
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-06-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.15000000
----------------------	------------

- 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: 412

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). EXPERIAN FINANCE PLC
- b. LEI (if any) of issuer. [\(1\)](#) 635400RKRK5EGXSPC782
- c. Title of the issue or description of the investment. Experian Finance PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	XS1621351045
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	2229756.77000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.032663965031

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-06-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.38000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 413

*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). 337738AT5

At least one of the following other identifiers:

- ISIN US337738AT51

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 13050000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12705436.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.186123404893

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification 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.	2026-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.20000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# **Schedule of Portfolio Investments Record: 414**

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Danske Bank A/S      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | MAES062Z21O4RZ2U7M96 |
| c. Title of the issue or description of the investment. | Danske Bank AS       |
| d. CUSIP (if any).                                      | 23636AAT8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US23636AAT88 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 2000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 2027662.76000000     |



f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.029703466485

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-01-12

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.38000000

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?

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: 415**

*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).
- State Street Bank & Trust Co.

571474TGEMMWANRLN572

Purchased USD / Sold EUR

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.
- 22GLKBB8C5F

Trade Identifier

*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.
- 1.00000000

Number of contracts

Euro Member Countries

27064.36000000

0.97396565

0.000396468942

Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.

13453114.00000000

Description of currency sold.

Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.

13839783.40000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2022-10-06

iv. Unrealized appreciation or depreciation. (24)

27064.36000000

Item C.12. Securities lending.

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" 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: 416

Item C.1. Identification of investment.

a. Name of issuer (if any).	HUNTINGTON BANCSHARES
b. LEI (if any) of issuer. (1)	549300XTVCVV9I7B5T19
c. Title of the issue or description of the investment.	Huntington Bancshares, Inc.
d. CUSIP (if any).	446150AQ7

At least one of the following other identifiers:

- ISIN	US446150AQ78
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	5100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4993199.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.073145952634

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-08-06
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.63000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 417

### 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). 375558BF9

At least one of the following other identifiers:

- ISIN US375558BF95

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 20418000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 20479871.64000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.300012010324

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.65000000

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

i. If Yes, provide the value of the securities on loan.

66297.66000000

## Schedule of Portfolio Investments Record: 418

### Item C.1. Identification of investment.

a. Name of issuer (if any).	SANTANDER HOLDINGS USA
b. LEI (if any) of issuer. (1)	549300SMVCQN2P0O6I58
c. Title of the issue or description of the investment.	Santander Holdings USA, Inc.
d. CUSIP (if any).	80282KBB1

At least one of the following other identifiers:

- ISIN	US80282KBB17
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	2625000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2543801.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.037264436188

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.	2025-06-02
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.45000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 419

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AON GLOBAL LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	VVT2B79I2Z4U3R6BY589

c. Title of the issue or description of the investment.	Aon Global Ltd.
---	-----------------

d. CUSIP (if any).	000000000
--------------------	-----------

At least one of the following other identifiers:

- ISIN	XS1062493934
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2900000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	Euro Member Countries
------------------	-----------------------

e. Value. (4)	3038036.81000000
---------------	------------------

f. Exchange rate.	0.97842600
-------------------	------------

g. Percentage value compared to net assets of the Fund.	0.044504552901
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2026-05-14
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.88000000
----------------------	------------

- 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: 420

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ELEVANCE HEALTH INC
- b. LEI (if any) of issuer. (1)

8MYN82XMYQH89CTMTH67
- c. Title of the issue or description of the investment.

Elevance Health, Inc.
- d. CUSIP (if any).

036752AJ2

At least one of the following other identifiers:

- ISIN	US036752AJ29
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4216000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4104613.49000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.060128958149

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.38000000
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? ☐ 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: 421

*Item C.1. Identification of investment.*

a. Name of issuer (if any). ARES CAPITAL CORP

b. LEI (if any) of issuer. [\(1\)](#) WEQ82666OJYSI5GUAB47

c. Title of the issue or description of the investment. Ares Capital Corp.

d. CUSIP (if any). 04010LAZ6

At least one of the following other identifiers:

- ISIN US04010LAZ67

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 28364000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26697267.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.391091362565

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2026-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.88000000
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.  | 4405877.57000000  |

# Schedule of Portfolio Investments Record: 422

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | MPLX LP              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000CZJ19CK4P3G36 |
| c. Title of the issue or description of the investment. | MPLX LP              |
| d. CUSIP (if any).                                      | 55336VAG5            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US55336VAG59 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 6290000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |

e. Value. <a href="#">(4)</a>	6394818.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093678442159

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-12-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 423

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AUSTRALIAN GOVERNMENT
- b. LEI (if any) of issuer. [\(1\)](#) 213800J6B7JSBDETCB42
- c. Title of the issue or description of the investment. Australia Government Bonds
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU000XCLWA18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 17300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Australia Dollar
- e. Value. [\(4\)](#) 12725150.97000000
- f. Exchange rate. 1.43122900
- g. Percentage value compared to net assets of the Fund. 0.186412209573

**Item C.3. Payoff profile.**

a. Payoff profile. (5)		<input 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)		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.			
For debt securities, also provide:			
a. Maturity date.		2026-04-21	
b. Coupon.			
i. Coupon category. (13)		Fixed	
ii. Annualized rate.		4.25000000	
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?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 424

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

DAIMLER TRUCKS FINAN NA

b. LEI (if any) of issuer. (1)

5493003HSDTSCZRBA58

c. Title of the issue or description of the investment.

Daimler Trucks Finance North America LLC

d. CUSIP (if any).

233853AL4

At least one of the following other identifiers:

- ISIN

US233853AL42

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

37415000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

36770782.54000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.538659449871

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-04-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 425****Item C.1. Identification of investment.**

a. Name of issuer (if any). VENTAS REALTY LP

b. LEI (if any) of issuer. (1) 32SXKSJ72K64GM3HOU64

c. Title of the issue or description of the investment. Ventas Realty LP

d. CUSIP (if any). 92277GAT4

At least one of the following other identifiers:

- ISIN US92277GAT40

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 5000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4811267.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.070480808681

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

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.

2.65000000

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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).	MIZUHO FINANCIAL GROUP
b. LEI (if any) of issuer. (1)	353800CI5L6DDAN5XZ33
c. Title of the issue or description of the investment.	Mizuho Financial Group, Inc.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2465984107
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2349000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2350570.12000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.034433773780

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-04-08

b. Coupon.

i. Coupon category. (13).

Fixed

ii. Annualized rate.

1.63000000

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

☐ 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). BAT CAPITAL CORP

b. LEI (if any) of issuer. (1) 2138005GYEXN7XRHFA84

c. Title of the issue or description of the investment. BAT Capital Corp.

d. CUSIP (if any). 05526DBJ3

At least one of the following other identifiers:

- ISIN US05526DBJ37

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 8300000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 7863019.53000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.115186283287

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2026-09-06

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.22000000

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	VERIZON COMMUNICATIONS
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).	92343VEN0

At least one of the following other identifiers:

- ISIN	US92343VEN01
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	5000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5015915.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.073478720922

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-02-15
b. Coupon.	

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate.
- 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
- i. If Yes, provide the value of the securities on loan. 4706322.19000000

## Schedule of Portfolio Investments Record: 429

*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).	205887CA8

At least one of the following other identifiers:

- ISIN	US205887CA82
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	1409000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1417487.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020764941253

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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.	2024-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.30000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 430**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). QUEENSLAND TREASURY CORP

b. LEI (if any) of issuer. [\(1\)](#) 98INKCEEHOU5YJS0HQ88

c. Title of the issue or description of the investment. Queensland Treasury Corp.

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU000XQLQAA7

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	351591.93000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.005150510881

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) AUSTRALIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-07-21

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.25000000

c. Currently in default? ☐ Yes ☒ Nod. Are there any interest payments in arrears? (14) ☐ Yes ☒ Noe. 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: 431

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).
126650CL2

At least one of the following other identifiers:

- ISIN
US126650CL25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance
1000000.00000000

b. Units
Principal amount



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1012757.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014835995844

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-07-20
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	
--	--

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 432

**Item C.1. Identification of investment.**

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | SUMITOMO MITSUI FINL GRP              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 35380028MYWPB6AUO129                  |
| c. Title of the issue or description of the investment. | Sumitomo Mitsui Financial Group, Inc. |
| d. CUSIP (if any).                                      | 86562MBM1                             |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US86562MBM10 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 9364000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 9151042.51000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.134054681018

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-07-16

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.70000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 433

**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). 49456BAF8

At least one of the following other identifiers:

- ISIN US49456BAF85

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 9400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9484574.34000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.138940627404

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-06-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.30000000
- 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
- i. If Yes, provide the value of the securities on loan. 101619.80000000

**Schedule of Portfolio Investments Record: 434****Item C.1. Identification of investment.**

- a. Name of issuer (if any). PENSKE TRUCK LEASING/PTL
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. Penske Truck Leasing Co. Lp/PTL Finance Corp.
- d. CUSIP (if any). 709599AN4

At least one of the following other identifiers:

- ISIN US709599AN48

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 9025000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9045915.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.132514668992

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-01-17

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.25000000

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: 435

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNILEVER FINANCE
- b. LEI (if any) of issuer. (1) 549300SWJ4YK4LLNT176
- c. Title of the issue or description of the investment. Unilever Finance Netherlands BV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS2450200824

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 1395000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 1402867.34000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.020550766054

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2026-02-28

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment  
represent reinvestment of cash collateral  
received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 436

### 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). 00287YCX5

At least one of the following other identifiers:

- ISIN US00287YCX58

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 10000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 10025779.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.146868798581

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.80000000

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

i. If Yes, provide the value of the securities on loan. 71175.16000000

## Schedule of Portfolio Investments Record: 437

### 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). 56585ABC5

At least one of the following other identifiers:

- ISIN US56585ABC53

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 4118000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4265214.26000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.062481617419

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2026-12-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.13000000

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

i. If Yes, provide the value of the securities on loan.

189491.30000000

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EMD Finance LLC
b. LEI (if any) of issuer. (1)	529900C8KS5G529A0B76
c. Title of the issue or description of the investment.	EMD Finance LLC
d. CUSIP (if any).	26867LAL4

At least one of the following other identifiers:

- ISIN	US26867LAL45
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	9143000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9036147.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.132371565296

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-03-19
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.25000000

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: 439

Item C.1. Identification of investment.

a. Name of issuer (if any).

BPCE SA

b. LEI (if any) of issuer. [\(1\)](#)

9695005MSX1OYEMGDF46

c. Title of the issue or description of the investment.	BPCE SA
d. CUSIP (if any).	05578BAT3

At least one of the following other identifiers:

- ISIN	US05578BAT35
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	2693139.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039452116384

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2026-01-20
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 440

Item C.1. Identification of investment.

a. Name of issuer (if any).	UniCredit SpA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300TRUWO2CD2G5692
c. Title of the issue or description of the investment.	UniCredit SpA
d. CUSIP (if any).	904678AG4

At least one of the following other identifiers:

- ISIN	US904678AG48
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	6920000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7111822.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.104181909574

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2023-12-04
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.83000000
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?
☐ 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: 441

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).
02209SAW3

At least one of the following other identifiers:

- ISIN
XS1843444081

Item C.2. Amount of each investment.

Balance.
(2)

- a. Balance
15875000.00000000
- b. Units
Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	16184022.09000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.237081612996

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2023-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 442

*Item C.1. Identification of investment.*

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | HARLEY-DAVIDSON FINL SER                 |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | RLUFFFFW4GRYU77BTS24                     |
| c. Title of the issue or description of the investment. | Harley-Davidson Financial Services, Inc. |
| d. CUSIP (if any).                                      | 000000000                                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | USU24652AU08 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 3000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 2742067.98000000     |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.040168871250

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-02-14

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.05000000

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: 443

*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). 03027XAT7

At least one of the following other identifiers:

- ISIN US03027XAT72

*Item C.2. Amount of each investment.*

- Balance. (2)
- a. Balance 7200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7138701.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.104575660520

*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)

Debt

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.

For debt securities, also provide:

a. Maturity date.

2024-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.38000000

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: 444****Item C.1. Identification of investment.**

- a. Name of issuer (if any). State Street Bank & Trust Co.
- b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572
- c. Title of the issue or description of the investment. Purchased USD / Sold EUR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GIKBB72MZ
- 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. [\(4\)](#) -96926.27000000
- f. Exchange rate. 0.97396565
- g. Percentage value compared to net assets of the Fund. -0.00141988414

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.

5572094.00000000

Description of currency sold.

Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.

5624111.17000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2022-10-06

iv. Unrealized appreciation or depreciation.  
(24)

-96926.27000000

**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: 445

### Item C.1. Identification of investment.

a. Name of issuer (if any). KOMMUNINVEST I SVERIGE

b. LEI (if any) of issuer. (1) EV2XZWMLLXF2QRX0CD47

c. Title of the issue or description of the investment. Kommuninvest I Sverige AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0009662943

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 97500000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Sweden Krona

e. Value. (4) 9531886.09000000

f. Exchange rate. 10.16220000

g. Percentage value compared to net assets of the Fund. 0.139633702706

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.**

For debt securities, also provide:

- a. Maturity date. 2023-02-22
- b. Coupon.
- i. Coupon category. [\(13\)](#) Fixed
- ii. Annualized rate. 0.75000000
- c. Currently in default? ☐ Yes ☒ No
- d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 446****Item C.1. Identification of investment.**

a. Name of issuer (if any).	LAND NORDRHEIN-WESTFALEN
b. LEI (if any) of issuer. (1)	529900VWPV1LPOHGJ702
c. Title of the issue or description of the investment.	North Rhine-Westphalia Germany
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	XS2065624632
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	4888706.49000000
f. Exchange rate.	0.82115300
g. Percentage value compared to net assets of the Fund.	0.071615227269
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	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.	
For debt securities, also provide:	
a. Maturity date.	2024-10-15
b. Coupon.	

i. Coupon category. [\(13\)](#)

ii. Annualized rate.

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: 447

*Item C.1. Identification of investment.*

a. Name of issuer (if any). SPECTRA ENERGY PARTNERS

b. LEI (if any) of issuer. [\(1\)](#) 2HKVXE7U4NF5B6UGSU72

c. Title of the issue or description of the investment. Spectra Energy Partners LP

d. CUSIP (if any).	84756NAF6
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At least one of the following other identifiers:

- ISIN	US84756NAF69
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5800000.00000000
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b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	5737727.89000000
-------------------------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.084052640037
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-03-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.50000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 448

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	BPCE SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	9695005MSX1OYEMGDF46
c. Title of the issue or description of the investment.	BPCE SA
d. CUSIP (if any).	05578AAP3

At least one of the following other identifiers:

- ISIN	US05578AAP30
--------	--------------

*Item C.2. Amount of each investment.*



Balance. [\(2\)](#)

a. Balance	21300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19121292.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.280110026360

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-01-20
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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? ☐ 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
- i. If Yes, provide the value of the securities on loan. 89952.20000000

## Schedule of Portfolio Investments Record: 449

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). ENBRIDGE PIPELINES INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300I7CU6YE54FMU33
- c. Title of the issue or description of the investment. Enbridge Pipelines, Inc.
- d. CUSIP (if any). 29250ZAV0

At least one of the following other identifiers:

- ISIN CA29250ZAV00

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 9500000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	7114150.17000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.104216009346

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-08-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 450

**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). 03027XAZ3

At least one of the following other identifiers:

- ISIN US03027XAZ33

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7100000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6805502.01000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.099694586722

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2025-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 451

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROPER TECHNOLOGIES INC
- b. LEI (if any) of issuer. [\(1\)](#) 54930003T4SXCIVVXY35
- c. Title of the issue or description of the investment. Roper Technologies, Inc.
- d. CUSIP (if any). 776743AM8

At least one of the following other identifiers:

- ISIN US776743AM84

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2747716.41000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.040251615755

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-09-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.00000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 452****Item C.1. Identification of investment.**

- a. Name of issuer (if any). EATON CAPITAL UNLIMITED
- b. LEI (if any) of issuer. (1) 549300OLS85LSODKAF64
- c. Title of the issue or description of the investment. Eaton Capital UnLtd Co.
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN XS1492685885

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 750000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 756231.95000000
- f. Exchange rate. 0.97842600
- g. Percentage value compared to net assets of the Fund. 0.011078129374

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**



a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2024-09-20

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 453****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CNH INDUSTRIAL CAP LLC
- b. LEI (if any) of issuer. (1) 549300PNSJ5B81UMVO28
- c. Title of the issue or description of the investment. CNH Industrial Capital LLC
- d. CUSIP (if any). 12592BAN4

At least one of the following other identifiers:

- ISIN US12592BAN47

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 26300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 26176213.26000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.383458378102

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-05-23

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 454

### Item C.1. Identification of investment.

a. Name of issuer (if any). GOLDMAN SACHS GROUP INC

b. LEI (if any) of issuer. (1) 784F5XWPLTWKTBV3E584

c. Title of the issue or description of the investment. Goldman Sachs Group, Inc.

d. CUSIP (if any). 38148LAC0

At least one of the following other identifiers:

- ISIN US38148LAC00

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 10400000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 10377565.43000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.152022157250

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### 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.

2025-01-23

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**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).	68389XBT1

At least one of the following other identifiers:

- ISIN	US68389XBT19
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8024689.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.117554598067

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-04-01
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b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

5934232.50000000

Schedule of Portfolio Investments Record: 456

Item C.1. Identification of investment.

a. Name of issuer (if any).

EDISON INTERNATIONAL

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300I7ROF15MAEVP56
c. Title of the issue or description of the investment.	Edison International
d. CUSIP (if any).	281020AQ0

At least one of the following other identifiers:

- ISIN	US281020AQ02
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Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1476675.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021631983009

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.55000000



c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

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: 457

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CANADIAN IMPERIAL BANK

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). 13596Z4B8

At least one of the following other identifiers:

- ISIN	CA13596Z4B88
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	11500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	8909570.11000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.130517323878

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2023-07-11
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.97000000
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? ☐ 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: 458

**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). 46625HQP3

At least one of the following other identifiers:

- ISIN US46625HQP33

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 43790000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43277463.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.633976571710

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.30000000
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.	410434.88000000

**Schedule of Portfolio Investments Record: 459**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	BNG BANK NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900GGYMNGRQTDOO93
c. Title of the issue or description of the investment.	BNG Bank NV
d. CUSIP (if any).	05591F2K5

At least one of the following other identifiers:

- ISIN	US05591F2K56
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	102312000.00000000
b. Units	Principal amount
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	94485127.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.384123575985

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-05-18
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.  | 925461.00000000   |

## Schedule of Portfolio Investments Record: 460

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | NISSAN MOTOR ACCEPTANCE         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 7D6DIU2QXTUJRFNNJA49            |
| c. Title of the issue or description of the investment. | Nissan Motor Acceptance Co. LLC |
| d. CUSIP (if any).                                      | 65480CAB1                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US65480CAB19 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 10909000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 10119923.99000000    |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.

0.148247937972

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-16

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.13000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 461

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TOYOTA MOTOR CREDIT CORP
- b. LEI (if any) of issuer. [\(1\)](#) Z2VZBHUMB7PWWJ63I008
- c. Title of the issue or description of the investment. Toyota Motor Credit Corp.
- d. CUSIP (if any). 89236TJK2

At least one of the following other identifiers:

- ISIN US89236TJK25

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4635217.85000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.067901842839

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2026-06-18
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.1.13000000
- 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 2161798.23000000  |

**Schedule of Portfolio Investments Record: 462****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).                                      | 000000000              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2308321962 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 1350000.00000000      |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | Euro Member Countries |
| e. Value. (4)   | 1331574.59000000      |
| f. Exchange rate.                                       | 0.97842600            |
| g. Percentage value compared to net assets of the Fund. | 0.019506390306        |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

Category.

N/A

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.2025-03-08

- 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: 463**

**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. 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 22GBKBCJ89M
- 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) -3145448.85000000
- f. Exchange rate. 9.65260680
- g. Percentage value compared to net assets of the Fund. -0.04607804430

**Item 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 SA	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold. 796707992.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 79392668.42000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-04

iv. Unrealized appreciation or depreciation. [\(24\)](#) -3145448.85000000

**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

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BANQUE FED CRED MUTUEL
b. LEI (if any) of issuer. <a href="#">(1)</a>	VBHFXSYT7OG62HNT8T76
c. Title of the issue or description of the investment.	Banque Federative du Credit Mutuel SA
d. CUSIP (if any).	06675FAX5

At least one of the following other identifiers:

- ISIN	US06675FAX50
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2950000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2734558.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040058863422

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-02-04
b. Coupon.	

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears?  
(14)

e. Is any portion of the interest paid in kind?  
(15)

Fixed

1.00000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

☐ Yes ☐ No

☐ 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?

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: 465

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.

Ralph Lauren Corp

HO1QNWMO1XBXZ0QSMMO20

Ralph Lauren Corp.



d. CUSIP (if any).	751212AC5
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At least one of the following other identifiers:

- ISIN	US751212AC57
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	9200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	9230779.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.135222755070

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input 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).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2025-09-15
-------------------	------------

b. Coupon.

i. Coupon category. (13).	Fixed
ii. Annualized rate.	3.75000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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

i. If Yes, provide the value of the securities on loan. 779285.50000000

**Schedule of Portfolio Investments Record: 466**

**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). 225433AR2

At least one of the following other identifiers:

- ISIN	US225433AR25
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	25143000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24681027.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.361555225897

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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.**

For debt securities, also provide:

a. Maturity date.	2026-04-17
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.55000000
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?

☐ 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: 467

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).

33938EAU1

At least one of the following other identifiers:

- ISIN

US33938EAU10

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

15825000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15818425.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.231725941687

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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 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.	2025-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# **Schedule of Portfolio Investments Record: 468**

**Item C.1. Identification of investment.**

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | WESTPAC BANKING CORP  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | EN5TNI6CI43VEPAMHL14  |
| c. Title of the issue or description of the investment. | Westpac Banking Corp. |
| d. CUSIP (if any).                                      | 961214ER0             |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US961214ER00 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 85650000.00000000    |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 78052200.06000000    |

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.143395713698

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-06-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.15000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 469

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Ventas Realty LP
- b. LEI (if any) of issuer. [\(1\)](#)

32SXKSJ72K64GM3HOU64
- c. Title of the issue or description of the investment.

Ventas Realty LP
- d. CUSIP (if any).

92277GAP2

At least one of the following other identifiers:

- ISIN

US92277GAP28

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

990695.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.014512807198

*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)

Debt

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.

For debt securities, also provide:

a. Maturity date.

2024-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 470

**Item C.1. Identification of investment.**

a. Name of issuer (if any). LYONDELLBASELL IND 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). 552081AK7

At least one of the following other identifiers:

- ISIN US552081AK73

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2424000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2484983.96000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.036402817682

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)
- 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.

For debt securities, also provide:

- a. Maturity date.
- 2024-04-15
- b. Coupon.
- i. Coupon category. (13)
- Fixed
- ii. Annualized rate.
- 5.75000000
- c. Currently in default?
- ☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)
- ☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)
- ☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?
- ☐ Yes ☐ No
- ii. Contingent convertible?
- ☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 471

**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). 884903BW4

At least one of the following other identifiers:

- ISIN CA884903BW40

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 750000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 557157.08000000
- f. Exchange rate. 1.28055000
- g. Percentage value compared to net assets of the Fund. 0.008161858559

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2025-05-14

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.24000000

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: 472

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ENTERPRISE PRODUCTS OPER
- b. LEI (if any) of issuer. [\(1\)](#) 5493004LGN656HWLDA30
- c. Title of the issue or description of the investment. Enterprise Products Operating LLC
- d. CUSIP (if any). 29379VBE2

At least one of the following other identifiers:

- ISIN US29379VBE20

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 402117.01000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005890658626

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

370978.33000000

Schedule of Portfolio Investments Record: 473

Item C.1. Identification of investment.

a. Name of issuer (if any).

SHELL INTERNATIONAL FIN

b. LEI (if any) of issuer. (1)

213800ITMMKU4Z7I4F78

c. Title of the issue or description of the investment.

Shell International Finance BV

d. CUSIP (if any).

822582BT8

At least one of the following other identifiers:

- ISIN

US822582BT82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4200000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4129062.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.060487113940

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.2026-05-10

b. Coupon.

i. Coupon category. (13)Fixed

ii. Annualized rate.2.88000000

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

i. If Yes, provide the value of the securities on loan.154038.92000000

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Bank & Trust Co.
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	Purchased USD / Sold EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	22GCKBCBZ9H
--	-------------

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)	-1790.90000000
f. Exchange rate.	0.97459944
g. Percentage value compared to net assets of the Fund.	-0.00002623510

**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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 1033912.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 1059067.49000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-27

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1790.90000000

**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: 475

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CAPITAL ONE FINANCIAL CO

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). 14040HBF1

At least one of the following other identifiers:

- ISIN US14040HBF10

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1959000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1952663.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028604794230

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-04-24
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.75000000
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? ☐ 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: 476

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Australia & New Zealand Banking Group Ltd.

b. LEI (if any) of issuer. [\(1\)](#) JHE42UYNWWTJB8YTTU19

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 22GOKBB5TQP

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)3379.52000000

f. Exchange rate.0.97295812

g. Percentage value compared to net assets of the Fund.0.000049506979

Item 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	Australia & New Zealand Banking Group Ltd.	JHE42UYNWWTJB8YTTU19

i. Amount and description of currency sold.

Amount of currency sold.4030240.00000000

Description of currency sold.Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	4145633.83000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-10-20
iv. Unrealized appreciation or depreciation. (24)	3379.52000000

**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: 477

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	WRKCo Inc
b. LEI (if any) of issuer. (1)	549300JEB576INN13W07
c. Title of the issue or description of the investment.	WRKCo, Inc.
d. CUSIP (if any).	92940PAB0

At least one of the following other identifiers:

- ISIN	US92940PAB04
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1800000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1839027.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026940128484

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.65000000

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: 478****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BANK OF NEW ZEALAND
- b. LEI (if any) of issuer. [\(1\)](#) N7LGVZM7X4UQ66T7LT74
- c. Title of the issue or description of the investment. Bank of New Zealand
- d. CUSIP (if any). 06407EAC9

At least one of the following other identifiers:

- ISIN US06407EAC93

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2720010.78000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.039845752774

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) NEW ZEALAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-03

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 479

### Item C.1. Identification of investment.

a. Name of issuer (if any). TREASURY CORP VICTORIA

b. LEI (if any) of issuer. [\(1\)](#) 549300ZJM7BQW1P9UV75

c. Title of the issue or description of the investment. Treasury Corp. of Victoria

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AU3SG0002421

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 27400000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Australia Dollar

e. Value. [\(4\)](#) 17613137.14000000

f. Exchange rate. 1.43122900

g. Percentage value compared to net assets of the Fund. 0.258016884792

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) AUSTRALIA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-11-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 480

### Item C.1. Identification of investment.

a. Name of issuer (if any).	SANTANDER HOLDINGS USA
b. LEI (if any) of issuer. (1)	549300SMVCQN2P0O6I58
c. Title of the issue or description of the investment.	Santander Holdings USA, Inc.
d. CUSIP (if any).	80282KAS5

At least one of the following other identifiers:

- ISIN	US80282KAS50
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18560000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18524355.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.271365431103

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.	2023-01-18
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.40000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).	Parker-Hannifin Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002CONDB4N2HKI23

c. Title of the issue or description of the investment.	Parker-Hannifin Corp.
---	-----------------------

d. CUSIP (if any).	70109HAL9
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US70109HAL96
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2130000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	2110007.31000000
---------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.030909741330
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2024-11-21
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.30000000
----------------------	------------

- 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: 482

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COOPERATIEVE RABOBANK UA
- b. LEI (if any) of issuer. (1)

DG3RU1DBUFHT4ZF9WN62
- c. Title of the issue or description of the investment.

Cooperatieve Rabobank UA
- d. CUSIP (if any).

74977SDF6

At least one of the following other identifiers:



- ISIN	US74977SDF65
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	975098.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014284327284

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2024-07-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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

i. If Yes, provide the value of the securities on loan. 977497.00000000

Schedule of Portfolio Investments Record: 483

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). 099724AM8

At least one of the following other identifiers:

- ISIN US099724AM84

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2525000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2568719.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.037629468421

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
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?

☐ 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: 484

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GOLDMAN SACHS GROUP INC
- b. LEI (if any) of issuer. [\(1\)](#)

784F5XWPLTWKTBV3E584
- c. Title of the issue or description of the investment.

Goldman Sachs Group, Inc.
- d. CUSIP (if any).

38148LAE6

At least one of the following other identifiers:

- ISIN

US38148LAE65

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

19139000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	19128668.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.280218077505
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2025-05-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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.	321976.00000000

**Schedule of Portfolio Investments Record: 485**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Bank of New York Mellon
b. LEI (if any) of issuer. <a href="#">(1)</a>	HPFHU00Q28E4N0NFVK49
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	22GIKBBTBV7
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. <a href="#">(3)</a>	Norway Krone

e. Value. <a href="#">(4)</a>	-3684939.22000000
f. Exchange rate.	9.66163200
g. Percentage value compared to net assets of the Fund.	-0.05398110118

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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 <a href="#">(21)</a>	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 New York Mellon	HPFHU00Q28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold.	633256435.00000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	61858483.98000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2022-08-15
iv. Unrealized appreciation or depreciation. (24)	-3684939.22000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" 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: 486

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Simon Property Group LP
b. LEI (if any) of issuer. (1)	MR92GTD0MJTTTTQDVG45
c. Title of the issue or description of the investment.	Simon Property Group LP
d. CUSIP (if any).	828807CV7

At least one of the following other identifiers:

- ISIN	US828807CV75
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	23500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23410700.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.342946054231

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.50000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 487

### Item C.1. Identification of investment.

- a. Name of issuer (if any). HP 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). 42824CBG3

At least one of the following other identifiers:

- ISIN US42824CBG33

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 17587000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 17744873.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.259946701877

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-10-02

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.45000000

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: 488

### Item C.1. Identification of investment.

a. Name of issuer (if any). BMW US CAPITAL LLC

b. LEI (if any) of issuer. (1) KK5MZM9DIXLXZL9DZL15

c. Title of the issue or description of the investment. BMW U.S. Capital LLC

d. CUSIP (if any). 05565EBY0

At least one of the following other identifiers:

- ISIN US05565EBZ79

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1076000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1069214.86000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.015663052252

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### 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.2025-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25000000

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	ROYALTY PHARMA PLC
b. LEI (if any) of issuer. (1)	549300FGFN7VOK8BZR03
c. Title of the issue or description of the investment.	Royalty Pharma PLC
d. CUSIP (if any).	78081BAH6

At least one of the following other identifiers:

- ISIN	US78081BAH69
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	19103000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17554618.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.257159633773

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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
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Item C.7. Liquidity classification 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.	2025-09-02
b. Coupon.	

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate. 1.20000000
- 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: 490

**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).	172967KY6
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At least one of the following other identifiers:

- ISIN	US172967KY63
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8797692.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.128878419920

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-10-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 491

*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). 03027XAM2

At least one of the following other identifiers:

- ISIN US03027XAM20

*Item C.2. Amount of each investment.*

Balance. (2)

a. Balance	800000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	763549.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.01185321934

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.13000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 492

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	CREDIT SUISSE GROUP AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300506SI9CRFV9Z86
c. Title of the issue or description of the investment.	Credit Suisse Group AG
d. CUSIP (if any).	225433AC5

At least one of the following other identifiers:

- ISIN	US225433AC55
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	8857000.00000000
b. Units	Principal amount
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8582451.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.125725320514

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-03-26
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 493

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CAISSE D'AMORT DETTE SOC                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 969500P04DQJS4BPM574                       |
| c. Title of the issue or description of the investment. | Caisse d'Amortissement de la Dette Sociale |
| d. CUSIP (if any).                                      | 000000000                                  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS2345996230 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 23000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 21874461.42000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.320441517444       |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-05-27

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.38000000

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: 494

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank & Trust Co.  
b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572  
c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GDKBBVB62

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) -39233.53000000  
f. Exchange rate. 0.97396565  
g. Percentage value compared to net assets of the Fund. -0.00057473652

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 26630678.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 27303289.03000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-06

iv. Unrealized appreciation or depreciation. (24) -39233.53000000

**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: 495

### Item C.1. Identification of investment.

a. Name of issuer (if any). BOEING CO

b. LEI (if any) of issuer. [\(1\)](#) RVHJWBXLJ1RFUBSY1F30

c. Title of the issue or description of the investment. Boeing Co.

d. CUSIP (if any). 097023BR5

At least one of the following other identifiers:

- ISIN US097023BR56

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 307000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 283504.33000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.004153087747

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.25000000

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: 496

### 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).	6174468D4

At least one of the following other identifiers:

- ISIN	CA6174468D43
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	6500370.93000000
f. Exchange rate.	1.28055000
g. Percentage value compared to net assets of the Fund.	0.095224686211

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.

2024-02-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 497

Item C.1. Identification of investment.

a. Name of issuer (if any).

VOLKSWAGEN FIN SERV AG

b. LEI (if any) of issuer. (1)

529900USFSZYP075O24

c. Title of the issue or description of the investment.	Volkswagen Financial Services AG
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	XS1893631330
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. (3)	Euro Member Countries
------------------	-----------------------

e. Value. (4)	5105884.35000000
---------------	------------------

f. Exchange rate.	0.97842600
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g. Percentage value compared to net assets of the Fund.	0.074796690880
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate
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**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.**

For debt securities, also provide:

a. Maturity date.	2023-10-16
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	1.38000000
----------------------	------------

- 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: 498

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).

025816CQ0

At least one of the following other identifiers:

- ISIN	US025816CQ09
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9685018.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.141876962966

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-03-04
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 499

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Glencore Funding LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800STG1QDNBY87K49
c. Title of the issue or description of the investment.	Glencore Funding LLC
d. CUSIP (if any).	378272AT5

At least one of the following other identifiers:

- ISIN	US378272AT57
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2145000.00000000
------------	------------------



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2137138.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031307187515

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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.	2024-03-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.13000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

INTERPUBLIC GROUP COS
- b. LEI (if any) of issuer. [\(1\)](#)

5493008IUOJ5VWTRC333
- c. Title of the issue or description of the investment.

Interpublic Group of Cos., Inc.
- d. CUSIP (if any).

460690BL3

At least one of the following other identifiers:

- ISIN

US460690BL39

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

1400000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1400721.69000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020519334178

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.20000000

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?

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: 501**

*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).
- VERIZON COMMUNICATIONS

2S72QS2UO2OESLG6Y829

Verizon Communications, Inc.

92343VGG3

At least one of the following other identifiers:

- ISIN
- US92343VGG32

*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.
- 29100000.00000000

Principal amount

United States Dollar

27234830.26000000

0.398966181077

*Item C.3. Payoff profile.*

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.45000000

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: 502

**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. Societe Generale SA  
d. CUSIP (if any). 83368RAK8

At least one of the following other identifiers:

- ISIN US83368RAK86

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 4000000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 3865740.76000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.056629683876

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)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.

For debt securities, also provide:

- a. Maturity date.2027-01-12
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.00000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)
- | Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|-----------------------------|----------------|----------------|-------------------------------|
| —                           | —              | —              | —                             |
- iv. Conversion ratio per US\$1000 notional. (17)
- | Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|----------------------|---------------------------------|-------------------|
| —                    | —                               | —                 |
- v. Delta (if applicable).
- Item C.10. Repurchase and reverse repurchase agreements.
- N/A
- Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 424915.48000000   |

## Schedule of Portfolio Investments Record: 503

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | BRIXMOR OPERATING PART           |
| b. LEI (if any) of issuer. (1)                          | 549300CJHBL7JBUA6503             |
| c. Title of the issue or description of the investment. | Brixmor Operating Partnership LP |
| d. CUSIP (if any).                                      | 11120VAF0                        |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US11120VAF04 |
|--------|--------------|

**Item C.2. Amount of each investment.**

- |   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 5140000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 5063991.22000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.074182993569       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.65000000

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: 504

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Mylan Inc
- b. LEI (if any) of issuer. [\(1\)](#) 30ZMPDNA1RHIBH89C294
- c. Title of the issue or description of the investment. Mylan, Inc.
- d. CUSIP (if any). 628530AV9

At least one of the following other identifiers:

- ISIN US628530AV91

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 5125000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5092714.29000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.074603761147

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input 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.	2023-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	3.13000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 505

### 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). 67077MAD0

At least one of the following other identifiers:

- ISIN US67077MAD02

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3990000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3929524.73000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.057564062636

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

- a. Maturity date.

2025-04-01
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.00000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 506

Item C.1. Identification of investment.

a. Name of issuer (if any).	CPPIB CAPITAL INC
b. LEI (if any) of issuer. (1)	549300KW9NB55HTDK075
c. Title of the issue or description of the investment.	CPPIB Capital, Inc.
d. CUSIP (if any).	22411WAM8
At least one of the following other identifiers:	
- ISIN	US22411WAM82

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	15000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14329047.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.209907881362

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2025-03-04
b. Coupon.	

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.25000000

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: 507

**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).	33938XAC9
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US33938XAC92
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	33120000.00000000
------------	-------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	32031429.39000000
-------------------------------	-------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.469232116968
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SINGAPORE
--	-----------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-02-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.75000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 508

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Kommunalbanken AS
b. LEI (if any) of issuer. <a href="#">(1)</a>	I7ETN0QQO2AHZZGHJ389
c. Title of the issue or description of the investment.	Kommunalbanken AS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU3CB0222529
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	190000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	136135.15000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.001994259570

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) 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.**

For debt securities, also provide:

a. Maturity date. 2025-07-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25000000

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: 509

Item C.1. Identification of investment.

- a. Name of issuer (if any).

NTT FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#)

3538007PR116187GD960
- c. Title of the issue or description of the investment.

NTT Finance Corp.
- d. CUSIP (if any).

62954WAC9

At least one of the following other identifiers:

- ISIN

US62954WAC91

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

25550000.00000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23367402.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.342311787804

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	JAPAN
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-04-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.16000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 510**

*Item C.1. Identification of investment.*

- |   |                          |
|---|--------------------------|
| a. Name of issuer (if any).                             | UNITEDHEALTH GROUP INC   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300GHBMY8T5GXDE41     |
| c. Title of the issue or description of the investment. | UnitedHealth Group, Inc. |
| d. CUSIP (if any).                                      | 91324PEC2                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US91324PEC23 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 1500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1394976.86000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.020435177499       |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-05-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 1.15000000  
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

i. If Yes, provide the value of the securities on loan. 690750.80000000

## Schedule of Portfolio Investments Record: 511

**Item C.1. Identification of investment.**

a. Name of issuer (if any). KEY BANK NA

b. LEI (if any) of issuer. (1) HUX2X73FUCYHUVH1BK78

c. Title of the issue or description of the investment. KeyBank NA

d. CUSIP (if any). 49327M2K9

At least one of the following other identifiers:

- ISIN US49327M2K91

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance 4545000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4511761.64000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.066093318528

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Debt
- b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-06-01
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.3.30000000
- 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 4310513.16000000  |

**Schedule of Portfolio Investments Record: 512****Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | COMCAST CABLE COMMUNICAT                    |
| b. LEI (if any) of issuer. (1)                          | N/A   |
| c. Title of the issue or description of the investment. | Comcast Cable Communications Holdings, Inc. |
| d. CUSIP (if any).                                      | 00209TAB1                                   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US00209TAB17 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 6000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 6109915.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.089504859419       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

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.

2022-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

9.46000000

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: 513

**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). 06368B5B0

At least one of the following other identifiers:

- ISIN CA06368B5B08

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 8750000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 6599517.79000000
- f. Exchange rate. 1.28055000
- g. Percentage value compared to net assets of the Fund. 0.096677100040

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2024-07-29

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.28000000

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: 514

### Item C.1. Identification of investment.

a. Name of issuer (if any). RYDER SYSTEM INC

b. LEI (if any) of issuer. [\(1\)](#) ZXJ6Y2OSPZXIVGRILD15

c. Title of the issue or description of the investment. Ryder System, Inc.

d. CUSIP (if any). 78355HKU2

At least one of the following other identifiers:

- ISIN US78355HKU22

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 400000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 402344.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.005893994963

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.30000000

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: 515

## 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).	863667AH4

At least one of the following other identifiers:

- ISIN	US863667AH48
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20700000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20523511.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.300651300080

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification 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.

2025-11-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.38000000

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

i. If Yes, provide the value of the securities on loan.

49982.80000000

Schedule of Portfolio Investments Record: 516

Item C.1. Identification of investment.



a. Name of issuer (if any).	WESTPAC BANKING CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	EN5TNI6CI43VEPAMHL14
c. Title of the issue or description of the investment.	Westpac Banking Corp.
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU3FN0048187
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	8000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	5610344.90000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.082186591871

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-08-16
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating

ii. Annualized rate.

1.88000000

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: 517

Item C.1. Identification of investment.

a. Name of issuer (if any).

WELLS FARGO & COMPANY

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).

949746RW3

At least one of the following other identifiers:

- ISIN US949746RW34

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5840000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5686132.41000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.083296811878

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-04-22
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.00000000
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? [\(15\)](#) ☐ 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: 518

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PENSKE TRUCK LEASING/PTL
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Penske Truck Leasing Co. Lp/PTL Finance Corp.
d. CUSIP (if any).	709599BF0

At least one of the following other identifiers:

- ISIN	US709599BF05
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	636000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	624996.95000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009155652667

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.45000000
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?

☐ 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: 519

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MITSUBISHI CORP
- b. LEI (if any) of issuer. [\(1\)](#)

KVIPTY4PULAPGC1VVD26
- c. Title of the issue or description of the investment.

Mitsubishi Corp.
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

XS1086900898

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

750000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	744630.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010908171065
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	JAPAN
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2024-07-23
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.38000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 520**

*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). 526057BV5

At least one of the following other identifiers:

- ISIN US526057BV57

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 18642000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 18794971.59000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.275329714454



Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

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. 2025-05-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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
- i. If Yes, provide the value of the securities on loan. 199101.11000000

## Schedule of Portfolio Investments Record: 521

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CIGNA CORP
- b. LEI (if any) of issuer. (1) 549300VIWYMSIGT1U456
- c. Title of the issue or description of the investment. Cigna Corp.
- d. CUSIP (if any). 125523AG5

At least one of the following other identifiers:

- ISIN US125523AG54

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 3043954.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.044591246221

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification 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
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.13000000
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).	
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**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). State Street Bank & Trust Co.  
 b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572  
 c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
 d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GRKBB4CN6

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) -70868.70000000  
 f. Exchange rate. 0.97295812  
 g. Percentage value compared to net assets of the Fund. -0.00103816378

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 7527965.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 7666324.48000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-20

iv. Unrealized appreciation or depreciation. (24) -70868.70000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 523

### Item C.1. Identification of investment.

a. Name of issuer (if any).	IBM 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).	459200JY8

At least one of the following other identifiers:

- ISIN	US459200JY80
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12823482.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.187852683201

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.2024-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 524

Item C.1. Identification of investment.

a. Name of issuer (if any).CANADIAN NATL RESOURCES

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300T15RIMIKZC5Q38
c. Title of the issue or description of the investment.	Canadian Natural Resources Ltd.
d. CUSIP (if any).	136385AV3

At least one of the following other identifiers:

- ISIN	US136385AV34
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5789000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5762751.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.084419217459

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-02-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.

3.90000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 525

Item C.1. Identification of investment.

a. Name of issuer (if any).

CNH INDUSTRIAL CAP LLC

b. LEI (if any) of issuer. (1)

549300PNSJ5B81UMVO28

c. Title of the issue or description of the investment.

CNH Industrial Capital LLC

d. CUSIP (if any).

12592BAK0

At least one of the following other identifiers:

- ISIN	US12592BAK08
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3920084.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057425773079

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-07-02
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b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.95000000
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? [\(15\)](#) ☐ 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: 526

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	EDISON INTERNATIONAL
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300I7ROF15MAEVP56
c. Title of the issue or description of the investment.	Edison International
d. CUSIP (if any).	281020AR8

At least one of the following other identifiers:

- ISIN	US281020AR84
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	44815000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45435098.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.665584022883

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.95000000
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?

☐ 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: 527

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).

30161NAN1

At least one of the following other identifiers:

- ISIN

US30161NAN12

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

3300000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	3312943.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048531694582

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-06-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.95000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 528

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PENSKE TRUCK LEASING/PTL

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Penske Truck Leasing Co. LP/PTL Finance Corp.

d. CUSIP (if any). 709599BM5

At least one of the following other identifiers:

- ISIN US709599BM55

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 31500000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 28456151.85000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.416857462424

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-06-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 1.70000000  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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: 529

**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). 023135BX3

At least one of the following other identifiers:

- ISIN US023135BX34

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 69137000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 64095467.05000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.938941916257

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-05-12

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 530****Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank & Trust Co.  
 b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572  
 c. Title of the issue or description of the investment. Purchased USD / Sold EUR  
 d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 22GMKBB7S5Q  
 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. [\(4\)](#) -28271.26000000  
 f. Exchange rate. 0.97295812  
 g. Percentage value compared to net assets of the Fund. -0.00041414896

**Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 8065155.00000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 8261042.29000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-10-20

iv. Unrealized appreciation or depreciation. (24) -28271.26000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 531

### Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN HONDA FINANCE
b. LEI (if any) of issuer. (1)	B6Q2VFHD1797Q7NZ3E43
c. Title of the issue or description of the investment.	American Honda Finance Corp.
d. CUSIP (if any).	02665WDS7

At least one of the following other identifiers:

- ISIN	US02665WDS70
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	50000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47423131.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.694706942861

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.

2024-07-12

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.55000000

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

i. If Yes, provide the value of the securities on loan.

424938.75000000

Schedule of Portfolio Investments Record: 532

Item C.1. Identification of investment.

a. Name of issuer (if any).	EQUINOR ASA
b. LEI (if any) of issuer. <a href="#">(1)</a>	OW6OFBNCKXC4US5C7523
c. Title of the issue or description of the investment.	Equinor ASA
d. CUSIP (if any).	29446MAJ1

At least one of the following other identifiers:

- ISIN	US29446MAJ18
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9614082.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.140837808017

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	NORWAY
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-01-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.

1.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 533

Item C.1. Identification of investment.

a. Name of issuer (if any).

Georgia Power Co

b. LEI (if any) of issuer. (1)

D981X4Z4RWS7PDMJUZ03

c. Title of the issue or description of the investment.

Georgia Power Co.

d. CUSIP (if any).

373334KE0



At least one of the following other identifiers:

- ISIN	US373334KE00
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	3300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3249844.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.047607347683

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification 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.	2026-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25000000
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? [\(15\)](#) ☐ 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: 534

*Item C.1. Identification of investment.*

a. Name of issuer (if any). NOMURA HOLDINGS INC

b. LEI (if any) of issuer. [\(1\)](#) 549300B3CEAHYG7K8164

c. Title of the issue or description of the investment. Nomura Holdings, Inc.

d. CUSIP (if any). 65535HAP4

At least one of the following other identifiers:

- ISIN US65535HAP47

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	11228000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10818487.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.158481271591

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2025-01-16
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.65000000
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?

☐ 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: 535

Item C.1. Identification of investment.

- a. Name of issuer (if any).

DISCOVERY COMMUNICATIONS
- b. LEI (if any) of issuer. [\(1\)](#)

L2Z2MO2EQRH3BREW115
- c. Title of the issue or description of the investment.

Discovery Communications LLC
- d. CUSIP (if any).

25470DAL3

At least one of the following other identifiers:

- ISIN

US25470DAL38

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

10500000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	10682460.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.156488594272
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2026-03-11
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.90000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 536**

*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). 45685NAA4

At least one of the following other identifiers:

- ISIN US45685NAA46

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 7000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7088251.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.103836610872

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2026-01-06

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.63000000

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: 537

**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). 682680AX1

At least one of the following other identifiers:

- ISIN US682680AX11

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1462000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 1425760.27000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.020886127235

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt



b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.75000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 538****Item C.1. Identification of investment.**

a. Name of issuer (if any). KFW

b. LEI (if any) of issuer. [\(1\)](#) 549300GDPG70E3MBBU98

c. Title of the issue or description of the investment. Kreditanstalt fuer Wiederaufbau

d. CUSIP (if any). 500769JM7

At least one of the following other identifiers:

- ISIN US500769JM70

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 40800000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 39049682.04000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.572043312443

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2024-03-08

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	479216.00000000

## Schedule of Portfolio Investments Record: 539

<i>Item C.1. Identification of investment.</i>	
a. Name of issuer (if any).	CROWN CASTLE INTL 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).	22822VAG6
At least one of the following other identifiers:	
- ISIN	US22822VAG68
<i>Item C.2. Amount of each investment.</i>	
Balance. (2)	
a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	395378.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005791943949
<i>Item C.3. Payoff profile.</i>	
a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<i>Item C.4. Asset and issuer type.</i>	
a. Asset type. (6)	Debt
b. Issuer type. (7)	
<i>Item C.5. Country of investment or issuer.</i>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<i>Item C.6. Is the investment a Restricted Security?</i>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.20000000

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: 540

### Item C.1. Identification of investment.

a. Name of issuer (if any). SIMON PROPERTY GROUP LP

b. LEI (if any) of issuer. [\(1\)](#) MR92GTD0MJTTTTQDVG45

c. Title of the issue or description of the investment. Simon Property Group LP

d. CUSIP (if any). 828807DG9

At least one of the following other identifiers:

- ISIN US828807DG99

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 14000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 13562167.22000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.198673757509

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-13

b. Coupon.

i. Coupon category. [\(13\)](#).

Fixed

ii. Annualized rate.

2.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

97681.00000000

## Schedule of Portfolio Investments Record: 541

### 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).	46115HBJ5

At least one of the following other identifiers:

- ISIN	US46115HBJ59
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2414146.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.035365117097

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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.2024-09-23

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25000000

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: 542

Item C.1. Identification of investment.

a. Name of issuer (if any).UnitedHealth Group Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300GHBM8T5GXDE41
c. Title of the issue or description of the investment.	UnitedHealth Group, Inc.
d. CUSIP (if any).	91324PCV2

At least one of the following other identifiers:

- ISIN	US91324PCV22
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	996241.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014594050315

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2026-03-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.

3.10000000

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: 543

Item C.1. Identification of investment.

a. Name of issuer (if any).

INTL FINANCE CORP

b. LEI (if any) of issuer. (1)

QKL54NQY28TCDAI75F60

c. Title of the issue or description of the investment.

International Finance Corp.

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN	AU3CB0235166
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	3822931.15000000
f. Exchange rate.	1.43122900
g. Percentage value compared to net assets of the Fund.	0.056002560944

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	Unknown
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-07-22
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.20000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 544

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	EQUIFAX INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004MCF8JDC86VS77
c. Title of the issue or description of the investment.	Equifax, Inc.
d. CUSIP (if any).	294429AQ8

At least one of the following other identifiers:

- ISIN	US294429AQ85
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	6900000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6694996.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.098075774906

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-12-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.60000000
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?

☐ 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: 545

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

TOYOTA MOTOR CORP
- b. LEI (if any) of issuer. [\(1\)](#)

5493006W3QUS5LMH6R84
- c. Title of the issue or description of the investment.

Toyota Motor Corp.
- d. CUSIP (if any).

892331AM1

At least one of the following other identifiers:

- ISIN

US892331AM12

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

12018000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	11220115.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.164364775883
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	JAPAN
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2026-03-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.34000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 546**

*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. NatWest Markets PLC
- d. CUSIP (if any). 63906AAA8

At least one of the following other identifiers:

- ISIN US63906AAA88

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 200061.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.002930726122

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2022-09-29  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 3.63000000  
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: 547

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CELANESE US HOLDINGS LLC

b. LEI (if any) of issuer. (1)

CD30XVRLT4QO00B1C706

c. Title of the issue or description of the investment.

Celanese U.S. Holdings LLC

d. CUSIP (if any).

15089QAK0

At least one of the following other identifiers:

- ISIN

US15089QAK04

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

21329000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

18154874.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.265952852228

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-08-05

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.40000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 548****Item C.1. Identification of investment.**

a. Name of issuer (if any). CANADIAN NATL RESOURCES

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). 136385AW1

At least one of the following other identifiers:

- ISIN US136385AW17

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5215000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 5202706.63000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.076215051668

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2023-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.95000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	71980.20000000

Schedule of Portfolio Investments Record: 549

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Nuveen Finance LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Nuveen Finance LLC
d. CUSIP (if any).	87246YAC0
At least one of the following other identifiers:	
- ISIN	US87246YAC03
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	27200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27161294.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.397888941796
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-11-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.13000000

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: 550

### 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). 06368FAC3

At least one of the following other identifiers:

- ISIN US06368FAC32

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 7800000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 7087295.98000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.103822619208

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2026-09-15

b. Coupon.

i. Coupon category. [\(13\)](#).

Fixed

ii. Annualized rate.

1.25000000

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

i. If Yes, provide the value of the securities on loan.

730395.84000000

## Schedule of Portfolio Investments Record: 551

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Bayer US Finance II LLC
b. LEI (if any) of issuer. (1)	529900XWNEXYNJ3X6T40
c. Title of the issue or description of the investment.	Bayer U.S. Finance II LLC
d. CUSIP (if any).	07274NAJ2

At least one of the following other identifiers:

- ISIN	US07274NAJ28
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19956130.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.292339661343

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.2025-12-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.25000000

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: 552

Item C.1. Identification of investment.

a. Name of issuer (if any).SOUTHWEST AIRLINES CO

b. LEI (if any) of issuer. <a href="#">(1)</a>	UDTZ87G0STFETI6HGH41
c. Title of the issue or description of the investment.	Southwest Airlines Co.
d. CUSIP (if any).	844741BJ6

At least one of the following other identifiers:

- ISIN	US844741BJ60
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	18465000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19023341.53000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.278675132141

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-05-04
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.

5.25000000

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

i. If Yes, provide the value of the securities on loan.

220161.62000000

Schedule of Portfolio Investments Record: 553

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).	778296AB9

At least one of the following other identifiers:

- ISIN	US778296AB92
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7379478.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.108102829492

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2025-04-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.60000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 554**

**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). 03076CAH9

At least one of the following other identifiers:

- ISIN US03076CAH97



**Item C.2. Amount of each investment.**Balance. [\(2\)](#).

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2914014.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042687742464

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.88000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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
- i. If Yes, provide the value of the securities on loan. 305071.31000000

## Schedule of Portfolio Investments Record: 555

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). European Investment Bank
- b. LEI (if any) of issuer. [\(1\)](#) 5493006YXS1U5GIHE750
- c. Title of the issue or description of the investment. European Investment Bank
- d. CUSIP (if any). 298785HX7

At least one of the following other identifiers:

- ISIN US298785HX70

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 41000000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40439066.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.592396569157

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2024-06-24
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.25000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as 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.

10707755.06000000

Schedule of Portfolio Investments Record: 556

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PHILLIPS 66 CO
- b. LEI (if any) of issuer. [\(1\)](#)

RVJMT2IZVVS KIRJJBH76
- c. Title of the issue or description of the investment.

Phillips 66 Co.
- d. CUSIP (if any).

718547AC6

At least one of the following other identifiers:

- ISIN

US718547AC60

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

4667000.00000000
- b. Units

Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	4639577.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.067965703022

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2025-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.61000000
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)	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 557

**Item C.1. Identification of investment.**

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).                             | ASIAN DEVELOPMENT BANK |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300X0MVH42CY8Q105   |
| c. Title of the issue or description of the investment. | Asian Development Bank |
| d. CUSIP (if any).                                      | 045167FE8              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US045167FE86 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 15000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 14272896.30000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.209085310073       |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2024-06-11

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.38000000

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: 558

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

AERCAP IRELAND CAP/GLOBA

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

AerCap Ireland Capital DAC/AerCap Global Aviation Trust

d. CUSIP (if any).

00774MAG0

At least one of the following other identifiers:

- ISIN

US00774MAG06

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1800000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

1756702.17000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.025734133437

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt



b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2025-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.45000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.  | 297375.60000000   |

## Schedule of Portfolio Investments Record: 559

**Item C.1. Identification of investment.**

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | APA INFRASTRUCTURE LTD  |
| b. LEI (if any) of issuer. (1)                          | 261700SS8OEHD0COUJ33    |
| c. Title of the issue or description of the investment. | APA Infrastructure Ltd. |
| d. CUSIP (if any).                                      | 00205GAB3               |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US00205GAB32 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 12284000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 12216768.32000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.178964853285       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input 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) | Corporate |

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

AUSTRALIA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-03-23

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.20000000

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: 560****Item C.1. Identification of investment.**

- a. Name of issuer (if any). LABORATORY CORP OF AMER
- 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). 50540RAX0

At least one of the following other identifiers:

- ISIN US50540RAX08

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance 10800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9925358.33000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.145397723097

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.55000000

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: 561

### Item C.1. Identification of investment.

a. Name of issuer (if any). PHILIP MORRIS INTL 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). 000000000

At least one of the following other identifiers:

- ISIN XS0906815591

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 796000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 814365.11000000

f. Exchange rate. 0.97842600

g. Percentage value compared to net assets of the Fund. 0.011929728764

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-03-19

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 562

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CINTAS CORPORATION NO. 2
b. LEI (if any) of issuer. (1)	549300QVUQTTKMTE0G41
c. Title of the issue or description of the investment.	Cintas Corp. No. 2
d. CUSIP (if any).	17252MAP5

At least one of the following other identifiers:

- ISIN	US17252MAP59
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	11050000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11075336.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.162243880566

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification 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.	2025-05-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.45000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 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).	UBS AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	BFM8T61CT2L1QCEMIK50

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	22GJKBCL562
--	-------------

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. <a href="#">(3)</a>	Canada Dollar
----------------------------------	---------------

e. Value. <a href="#">(4)</a>	274363.11000000
-------------------------------	-----------------

f. Exchange rate.	1.28059975
-------------------	------------

g. Percentage value compared to net assets of the Fund.	0.004019176957
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
------------------------------------	-----------------------------

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 <a href="#">(12)</a>	<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 AG	BFM8T61CT2L1QCEMIK50

- i. Amount and description of currency sold.

Amount of currency sold.	15496888.60000000
Description of currency sold.	United States Dollar

- ii. Amount and description of currency purchased.

Amount of currency purchased.	20196661.00000000
Description of currency purchased.	Canada Dollar

- iii. Settlement date. 2022-08-31

- iv. Unrealized appreciation or depreciation. [\(24\)](#) 274363.11000000

**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: 564****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BANQUE FED CRED MUTUEL
- b. LEI (if any) of issuer. [\(1\)](#) VBHFXSYT7OG62HNT8T76
- c. Title of the issue or description of the investment. Banque Federative du Credit Mutuel SA
- d. CUSIP (if any). 06675GAX3

At least one of the following other identifiers:

- ISIN US06675GAX34

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4400000.00000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	4078663.47000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.059748813302

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-02-04
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000
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)	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 565

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | CANADIAN NATL RESOURCES         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300T15RIMIKZC5Q38            |
| c. Title of the issue or description of the investment. | Canadian Natural Resources Ltd. |
| d. CUSIP (if any).                                      | 136385AZ4                       |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US136385AZ48 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 9609000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 9073606.89000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.132920317657       |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-07-15  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 2.05000000  
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: 566

**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. Societe Generale SA  
d. CUSIP (if any). 83368RAL6

At least one of the following other identifiers:

- ISIN US83368RAL69

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 500000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 501171.10000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.007341713457

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. [\(7\)](#)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

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.

For debt securities, also provide:

a. Maturity date.

2023-09-14

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.25000000

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: 567

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BPCE SA

b. LEI (if any) of issuer. (1) 9695005MSX1OYEMGDF46

c. Title of the issue or description of the investment. BPCE SA

d. CUSIP (if any). 05583JAG7

At least one of the following other identifiers:

- ISIN US05583JAG76

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 21027000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 20067674.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.293973686120

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date. 2025-01-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.38000000

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: 568

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AMERICAN ELECTRIC POWER
- 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). 025537AR2

At least one of the following other identifiers:

- ISIN US025537AR24

### Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 1582000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1437742.42000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.021061655138

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 569

### 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). 487836BP2

At least one of the following other identifiers:

- ISIN US487836BP25

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3888000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3849075.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056385555776

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2026-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.25000000

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

i. If Yes, provide the value of the securities on loan.

85078.37000000

## Schedule of Portfolio Investments Record: 570

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ASIAN INFRASTRUCTURE INV
b. LEI (if any) of issuer. (1)	25490065OSV2524LCR32
c. Title of the issue or description of the investment.	Asian Infrastructure Investment Bank
d. CUSIP (if any).	04522KAD8

At least one of the following other identifiers:

- ISIN	US04522KAD81
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	38000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34712976.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.508514410109

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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### 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.	2026-01-27
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 571

Item C.1. Identification of investment.

a. Name of issuer (if any).	AKER BP ASA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NFTY73920OYK69



c. Title of the issue or description of the investment.	Aker BP ASA
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d. CUSIP (if any).	00973RAE3
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At least one of the following other identifiers:

- ISIN	US00973RAE36
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5250000.00000000
------------	------------------

b. Units	Principal amount
----------	------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
----------------------------------	----------------------

e. Value. <a href="#">(4)</a>	5078773.88000000
-------------------------------	------------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.074399546467
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NORWAY
--	--------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2025-01-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.00000000
----------------------	------------

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 572

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).

03027XBL3

At least one of the following other identifiers:

- ISIN	US03027XBL38
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4196377.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.061473214480

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2026-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.60000000
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? ☐ 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: 573

Item C.1. Identification of investment.

a. Name of issuer (if any). CENOVUS ENERGY INC

b. LEI (if any) of issuer. [\(1\)](#) 549300F4XPHJ7NOSP309

c. Title of the issue or description of the investment. Cenovus Energy, Inc.

d. CUSIP (if any). 15135UAS8

At least one of the following other identifiers:

- ISIN US15135UAS87

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 7044000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7313713.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.107139438598

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	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 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.	2025-07-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.38000000
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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 574

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | AERCAP IRELAND CAP/GLOBA                                |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | AerCap Ireland Capital DAC/AerCap Global Aviation Trust |
| d. CUSIP (if any).                                      | 00774MAC9   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US00774MAC91 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 4000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 3853324.64000000     |

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.056447798697

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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.

For debt securities, also provide:

a. Maturity date.	2025-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.50000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

EMERA US FINANCE LP
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

Emera U.S. Finance LP
- d. CUSIP (if any).

29103DAS5

At least one of the following other identifiers:

- ISIN

US29103DAS53

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2920000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2744494.63000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.040204419526

*Item C.3. Payoff profile.*



a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.83000000

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: 576

**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). 000000000

At least one of the following other identifiers:

- ISIN XS1513055555

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2300000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) Euro Member Countries  
e. Value. (4) 2322407.01000000  
f. Exchange rate. 0.97842600  
g. Percentage value compared to net assets of the Fund. 0.034021209122

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-11-02
- b. Coupon.
- i. Coupon category. (13)Fixed
- ii. Annualized rate.0.50000000
- c. Currently in default?☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No
- ii. Contingent convertible?☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 577

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NISSAN MOTOR ACCEPTANCE
- b. LEI (if any) of issuer. [\(1\)](#) 7D6DIU2QXTUJRFNNJA49
- c. Title of the issue or description of the investment. Nissan Motor Acceptance Co. LLC
- d. CUSIP (if any). 654740BS7

At least one of the following other identifiers:

- ISIN US654740BS71

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 24209000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 21353526.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.312810287359

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<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.	444441.00000000

## Schedule of Portfolio Investments Record: 578

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ENTERPRISE PRODUCTS OPER
b. LEI (if any) of issuer. (1)	5493004LGN656HWLDA30
c. Title of the issue or description of the investment.	Enterprise Products Operating LLC
d. CUSIP (if any).	29379VBH5
At least one of the following other identifiers:	
- ISIN	US29379VBH50

### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1071000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1069742.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015670778781

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.70000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 579

### Item C.1. Identification of investment.

a. Name of issuer (if any).	HSBC Bank USA N.A.
b. LEI (if any) of issuer. <a href="#">(1)</a>	1IE8VN30JCEQV1H4R804
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	22GEKBBSCRK
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	-586009.94000000
f. Exchange rate.	1.28065845
g. Percentage value compared to net assets of the Fund.	-0.00858452744

### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A



**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

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 N.A.	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 54301047.00000000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 41814871.35000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-09-09

iv. Unrealized appreciation or depreciation. [\(24\)](#) -586009.94000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 580

**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). 037833EB2

At least one of the following other identifiers:

- ISIN	US037833EB24
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	12180000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11253439.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.164852930858

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-02-08
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.70000000
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?

☐ 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: 581

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PARAMOUNT GLOBAL
- b. LEI (if any) of issuer. (1)

5KYC8KF17ROCY24M3H09
- c. Title of the issue or description of the investment.

Paramount Global
- d. CUSIP (if any).

124857AQ6

At least one of the following other identifiers:

- ISIN

US124857AQ69

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

7400000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7407681.79000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.108515988026

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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.	2026-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
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.  | 137975.71000000   |

## Schedule of Portfolio Investments Record: 582

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Province of Quebec   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300WN65YFEQH74Y36 |
| c. Title of the issue or description of the investment. | Quebec               |
| d. CUSIP (if any).                                      | 748149AQ4            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US748149AQ48 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 3000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |

e. Value. <a href="#">(4)</a>	2968314.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043483178902

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2024-04-09
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.50000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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: 583

**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 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 22EUKBCKV7B
- 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. [\(4\)](#) 834088.92000000
- f. Exchange rate. 1.28059862

g. Percentage value compared to net assets of the Fund.

0.012218665139

Item 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	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.

109898966.00000000

Description of currency sold.

Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

86652520.91000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2022-08-30

iv. Unrealized appreciation or depreciation. (24)

834088.92000000



**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: 584****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NTT FINANCE CORP
- b. LEI (if any) of issuer. [\(1\)](#) 3538007PR116187GD960
- c. Title of the issue or description of the investment. NTT Finance Corp.
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN USJ5S39RAC82

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4572877.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.066988608173

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-04-03

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.16000000

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: 585

### 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). 256677AC9

At least one of the following other identifiers:

- ISIN US256677AC97

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 8009000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 7991967.18000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.117075252338

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.25000000

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: 586

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ONTARIO (PROVINCE OF)
b. LEI (if any) of issuer. (1)	C7PVKCRGLG18EBQGZV36
c. Title of the issue or description of the investment.	Ontario
d. CUSIP (if any).	683234AS7

At least one of the following other identifiers:

- ISIN	US683234AS74
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	96534000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	88589723.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.297761119481

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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### 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. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.63000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	46977075.20000000

## Schedule of Portfolio Investments Record: 587

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BELFIUS BANK SA/NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	A5GWLFBH3KM7YV2SFQL84
c. Title of the issue or description of the investment.	Belfius Bank SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BE6324720299
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1071684.52000000
f. Exchange rate.	0.97842600
g. Percentage value compared to net assets of the Fund.	0.015699230587

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	BELGIUM
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-10-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.0.01000000

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: 588

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).053332AN2



At least one of the following other identifiers:

- ISIN	US053332AN27
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	12501000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12477134.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.182778992575

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2023-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.88000000
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? [\(15\)](#) ☐ 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: 589

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ENBRIDGE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	98TPTUM4IVMFCZBCUR27
c. Title of the issue or description of the investment.	Enbridge, Inc.
d. CUSIP (if any).	29250NAY1

At least one of the following other identifiers:

- ISIN	US29250NAY13
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	7500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7260737.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.106363389239

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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 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.	2025-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.50000000
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?

☐ 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: 590

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PARAMOUNT GLOBAL
- b. LEI (if any) of issuer. [\(1\)](#)

5KYC8KF17ROCY24M3H09
- c. Title of the issue or description of the investment.

Paramount Global
- d. CUSIP (if any).

92556HAA5

At least one of the following other identifiers:

- ISIN

US92556HAA59

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

17090000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	17360070.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.254309677747
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
<b>Item C.4. Asset and issuer type.</b>	
a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	
<b>Item C.6. Is the investment a Restricted Security?</b>	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
<b>Item C.7. Liquidity classification information.</b>	
a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
For debt securities, also provide:	
a. Maturity date.	2025-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.75000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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.	324532.32000000

**Schedule of Portfolio Investments Record: 591**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SOCIETE GENERALE
b. LEI (if any) of issuer. <a href="#">(1)</a>	O2RNE8IBXP4R0TD8PU41
c. Title of the issue or description of the investment.	Societe Generale SA
d. CUSIP (if any).	83368RAX0

At least one of the following other identifiers:

- ISIN	US83368RAX08
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6600000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6094542.76000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.

0.089279662371

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2025-07-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.38000000

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
- i. If Yes, provide the value of the securities on loan. 539301.56000000

## Schedule of Portfolio Investments Record: 592

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NATIONAL RETAIL PROP INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493008JKH5SOTI0JS97
- c. Title of the issue or description of the investment. National Retail Properties, Inc.
- d. CUSIP (if any). 637417AG1

At least one of the following other identifiers:

- ISIN US637417AG16

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5498037.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.080541383667

**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)

Debt

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.

For debt securities, also provide:

a. Maturity date.

2024-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.90000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 593

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ONEOK INC  
b. LEI (if any) of issuer. (1) 2T3D6M0JSY48PSZ11Q41  
c. Title of the issue or description of the investment. ONEOK, Inc.  
d. CUSIP (if any). 682680BA0

At least one of the following other identifiers:

- ISIN US682680BA09

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3371000.00000000  
b. Units Principal amount  
c. Description of other units.  
d. Currency. (3) United States Dollar  
e. Value. (4) 3161717.09000000  
f. Exchange rate.  
g. Percentage value compared to net assets of the Fund. 0.046316359639

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

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.2025-09-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.2.20000000
- 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: 594

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SOUTHERN POWER CO
- b. LEI (if any) of issuer. (1) 5LADC78JBG2BMZD5XF57
- c. Title of the issue or description of the investment. Southern Power Co.
- d. CUSIP (if any). 843646AW0

At least one of the following other identifiers:

- ISIN US843646AW05

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 6682000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6065947.33000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.088860764607

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-01-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.90000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 595

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AFRICAN DEVELOPMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#) 549300LNCLMO3ITVCU07
- c. Title of the issue or description of the investment. African Development Bank
- d. CUSIP (if any). 00828EEE5

At least one of the following other identifiers:

- ISIN US00828EEE59

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 85000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 78867250.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.155335474616

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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.

For debt securities, also provide:

a. Maturity date. 2026-03-23

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.88000000

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: 596

### Item C.1. Identification of investment.

a. Name of issuer (if any).	NORWEGIAN GOVERNMENT
b. LEI (if any) of issuer. (1)	549300L0BT3FJTN9MX24
c. Title of the issue or description of the investment.	Norway Government Bonds
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010646813
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### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	270000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	27824099.08000000
f. Exchange rate.	9.66510000
g. Percentage value compared to net assets of the Fund.	0.407598448232

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### 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)	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
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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### 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
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### Item C.9. Debt securities.

For debt securities, also provide:



a. Maturity date.	2023-05-24
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	

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 type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 597

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CHARLES SCHWAB CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VSGCJ7E698NM85

c. Title of the issue or description of the investment.	Charles Schwab Corp.
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d. CUSIP (if any).	808513AX3
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At least one of the following other identifiers:

- ISIN	US808513AX31
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	10000000.00000000
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b. Units	Principal amount
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c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	10168028.10000000
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f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.148952620648
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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
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b. Issuer type. (7)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-05-21
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.85000000
----------------------	------------

- 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: 598

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).

91913YAY6

At least one of the following other identifiers:

- ISIN	US91913YAY68
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6788000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6599881.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.096682424261

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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.	2025-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.85000000
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? ☐ 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: 599

*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). 26441CAS4

At least one of the following other identifiers:

- ISIN US26441CAS44

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance 5800000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5560082.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.081450297722

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input 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)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**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
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.65000000
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 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).                             | UTAH ACQUISITION SUB       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900JOFEV74IJ7H9933      |
| c. Title of the issue or description of the investment. | Utah Acquisition Sub, Inc. |
| d. CUSIP (if any).                                      | 62854AAN4                  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US62854AAN46 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 6500000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 6151953.21000000     |

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.090120674699

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	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
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.	2026-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.95000000
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?

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: 601**

*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).
- Humana Inc

529900YLDW34GJAO4J06

Humana, Inc.

444859BD3

At least one of the following other identifiers:

- ISIN
- US444859BD30

*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.
- 17000000.00000000

Principal amount

United States Dollar

17080543.62000000

0.250214860666

*Item C.3. Payoff profile.*

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.85000000

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: 602

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CNH INDUSTRIAL CAP LLC

b. LEI (if any) of issuer. (1) 549300PNSJ5B81UMVO28

c. Title of the issue or description of the investment. CNH Industrial Capital LLC

d. CUSIP (if any). 12592BAJ3

At least one of the following other identifiers:

- ISIN US12592BAJ35

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2570000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2576450.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.037742724544

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-01-15
- b. Coupon.
- i. Coupon category. (13)Fixed

ii. Annualized rate.4.20000000

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: 603

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CROWN CASTLE INTL 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). 22822VAB7

At least one of the following other identifiers:

- ISIN US22822VAB71

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 404515.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005925794091

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.45000000

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?	<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.	176343.41000000

## Schedule of Portfolio Investments Record: 604

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CIGNA CORP
b. LEI (if any) of issuer. (1)	549300VIWYMSIGTIU456
c. Title of the issue or description of the investment.	Cigna Corp.
d. CUSIP (if any).	125523CP3

At least one of the following other identifiers:

- ISIN	US125523CP36
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	31845000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29434923.59000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.431195602942

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.25000000

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: 605

### 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). 281020AJ6

At least one of the following other identifiers:

- ISIN US281020AJ68

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1995109.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.029226594113

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-03-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.95000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 606

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).	05531FBB8
At least one of the following other identifiers:	
- ISIN	US05531FBB85
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3964920.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058082583177
Item C.3. Payoff profile.	
a. Payoff profile. (5)	<input 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)	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item C.7. Liquidity classification 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.	2024-10-26
b. Coupon.	

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.85000000

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

i. If Yes, provide the value of the securities on loan.

4986.21000000

Schedule of Portfolio Investments Record: 607

Item C.1. Identification of investment.

a. Name of issuer (if any).

SOLVAY FINANCE (AMERICA)

b. LEI (if any) of issuer. [\(1\)](#)

54930073OEL5K0Y7NK81

c. Title of the issue or description of the investment.	Solvay Finance America LLC
d. CUSIP (if any).	834423AB1

At least one of the following other identifiers:

- ISIN	US834423AB16
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4003013.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058640614873

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### 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
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#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-12-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.45000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 608

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ELEVANCE HEALTH INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	8MYN82XMYQH89CTMTH67
c. Title of the issue or description of the investment.	Elevance Health, Inc.
d. CUSIP (if any).	036752AC7

At least one of the following other identifiers:

- ISIN	US036752AC75
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	397215.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005818858036

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2024-12-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.35000000
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? ☐ 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
- i. If Yes, provide the value of the securities on loan. 99846.40000000

## Schedule of Portfolio Investments Record: 609

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GLAXOSMITHKLINE CAP INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493007Q8VD7Q3ZYZS59
- c. Title of the issue or description of the investment. GlaxoSmithKline Capital, Inc.
- d. CUSIP (if any). 377372AH0

At least one of the following other identifiers:

- ISIN US377372AH03

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5700000.00000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5689313.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.083343409104

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2023-03-18
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.80000000
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?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 610

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Discover Bank
- b. LEI (if any) of issuer. [\(1\)](#)

X05BVS68TQ7YTOSNR22
- c. Title of the issue or description of the investment.

Discover Bank
- d. CUSIP (if any).

25466AAJ0

At least one of the following other identifiers:

- ISIN

US25466AAJ07

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

8613000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

8234651.58000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.120630364206

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-07-27
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.45000000
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 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).                             | State Street Bank & Trust Co. |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 571474TGEMMWANRLN572          |
| c. Title of the issue or description of the investment. | Purchased USD / Sold EUR      |
| d. CUSIP (if any).                                      | 000000000                     |

At least one of the following other identifiers:

- |  |                  |
|--|------------------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 22GFKBB9L3Q      |
| 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. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | -67817.26000000       |
| f. Exchange rate.                                       | 0.97459944            |
| g. Percentage value compared to net assets of the Fund. | -0.00099346289        |

Item 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 & Trust Co.	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.

4750418.00000000

Description of currency sold.

Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.

4806408.80000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2022-09-27

iv. Unrealized appreciation or depreciation. (24)

-67817.26000000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 612

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AIRCASTLE LTD
- b. LEI (if any) of issuer. (1) 549300PNK8AKY3OIKP58
- c. Title of the issue or description of the investment. Aircastle Ltd.
- d. CUSIP (if any). 00928QAT8

At least one of the following other identifiers:

- ISIN US00928QAT85

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 3353000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 3281590.02000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.048072392067

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) 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 <a href="#">(12)</a> .	<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.	2025-08-11
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a> .	Fixed
--	-------

ii. Annualized rate.	5.25000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 613

### Item C.1. Identification of investment.

a. Name of issuer (if any). BANK OF NOVA SCOTIA

b. LEI (if any) of issuer. (1) L3I9ZG2KFGXZ61BMYR72

c. Title of the issue or description of the investment. Bank of Nova Scotia

d. CUSIP (if any). 064159QE9

At least one of the following other identifiers:

- ISIN US064159QE92

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 4000000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3831898.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056133917367

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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.

For debt securities, also provide:

a. Maturity date.

2026-08-03

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.70000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 614

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN INTL GROUP
b. LEI (if any) of issuer. <a href="#">(1)</a>	ODVCVCQG2BP6VHV36M30
c. Title of the issue or description of the investment.	American International Group, Inc.
d. CUSIP (if any).	026874DH7

At least one of the following other identifiers:

- ISIN	US026874DH71
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	400200.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005862576125

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input 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.	2026-04-01
b. Coupon.	

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.90000000

c. Currently in default?

☐ Yes
☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes
☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes
☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes
☐ No

ii. Contingent convertible?

☐ Yes
☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes
☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes
☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes
☐ No

i. If Yes, provide the value of the securities on loan.

404486.00000000

## Schedule of Portfolio Investments Record: 615

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

TELSTRA CORP LTD

b. LEI (if any) of issuer. [\(1\)](#)

PCTXNQGRJVR3OG33JG65

c. Title of the issue or description of the investment.	Telstra Corp. Ltd.
d. CUSIP (if any).	87969NAD7

At least one of the following other identifiers:

- ISIN	US87969NAD75
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	4395000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4345689.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.063660508672

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification 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.	2025-04-07
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.13000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 616

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CHARLES SCHWAB CORP

b. LEI (if any) of issuer. [\(1\)](#) 549300VSGCJ7E698NM85

c. Title of the issue or description of the investment. Charles Schwab Corp.

d. CUSIP (if any). 808513BF1

At least one of the following other identifiers:

- ISIN US808513BF16

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	11064000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10153363.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.148737792977

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-11

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.90000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 617

**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). 90351DAB3

At least one of the following other identifiers:

- ISIN US90351DAB38

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 17000000.00000000
- b. Units Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17079204.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.250195241692

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<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.	2025-09-24
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.13000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<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. <a href="#">(16)</a>	



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.  | 203559.60000000   |

# Schedule of Portfolio Investments Record: 618

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ROSS STORES INC      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300ENZFLPGRDFZQ60 |
| c. Title of the issue or description of the investment. | Ross Stores, Inc.    |
| d. CUSIP (if any).                                      | 778296AF0            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US778296AF07 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 3000000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 2720065.47000000     |

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039846553934

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input 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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification 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.	2026-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.88000000
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.  | 790601.42000000   |

## Schedule of Portfolio Investments Record: 619

**Item C.1. Identification of investment.**

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).                             | BP Capital Markets PLC |
| b. LEI (if any) of issuer. (1)                          | 549300CRVT18MXX0AG93   |
| c. Title of the issue or description of the investment. | BP Capital Markets PLC |
| d. CUSIP (if any).                                      | 000000000              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | XS1040506898 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 6997000.00000000      |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | Euro Member Countries |
| e. Value. (4)   | 7436260.33000000      |
| f. Exchange rate.                                       | 0.97842600            |
| g. Percentage value compared to net assets of the Fund. | 0.108934638366        |

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

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.

For debt securities, also provide:

a. Maturity date.

2026-02-27

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.97000000

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

**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.6	For purposes of Item C.6 identifying restricted securities, a security that is subject to Rule 144A under the Securities Act of 1933, as amended, is identified as a restricted security only if the fund cannot sell the security to qualified institutional buyers at the report date due to the restrictions under Rule 144A.
#2	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.

**NPORT-P: Additional notes**

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	<p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> <p>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.</p>
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	DFA INVESTMENT DIMENSIONS GROUP INC
By (Signature):	Randy Olson
Name:	Randy Olson
Title:	Vice President
Date:	2022-08-30

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**PORTFOLIO HOLDINGS REPORT**  
**July 31, 2022**  
**(UNAUDITED)**

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**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

**Schedules of Investments**

Investment Abbreviations

ADR	American Depositary Receipt
CP	Certificate Participation
GDR	Global Depositary Receipt
SA	Special Assessment
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
3M Swap	Three Month Swap
CDOR	Canadian Dollar Offered Rate
FEDL01	One Day Overnight Fed Funds Effective Rate
SONIO/N	Sterling Overnight Index Average
P.L.C.	Public Limited Company
AGM	Assured Guaranty Municipal Corporation
BAM	Build America Mutual
BAN	Bond Anticipation Note
CNTY GTD	County Guarantee
GO	General Obligation
PSF-GTD	Public School Fund Guarantee
Q-SBLF	School Bond Qualification and Loan Program
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
ST	Special Tax
ST AID DIR DEP	State Aid Direct Deposit
ST AID WITHHLDG	State Aid Withholding
ST INTERCEPT	State Intercept
AMBAC	American Municipal Bond Assurance Corporation
ETM	Escrowed to Maturity
MUN GOVT GTD	General Obligation Guarantee of the Municipality
ST GTD	State Guaranteed
FGIC	Federal Guaranty Insurance Corporation
NPFGC	National Public Finance Guarantee Corp.
AUD	Australian Dollars
CAD	Canadian Dollars
NZD	New Zealand Dollars
USD	United States Dollar
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
JPY	Japanese Yen
SGD	Singapore Dollars

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## Investment Footnotes

†	See Security Valuation Note within the Notes to Schedules of Investments.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.
»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
††	Security valued using significant unobservable inputs (Level 3).
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^	Denominated in USD, unless otherwise noted.
(r)	The adjustable rate shown is effective as of July 31, 2022.
∞	Rates reflect the effective yields at purchase date.
±	Face Amount of security is not adjusted for inflation.
⌘	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

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## EMERGING MARKETS PORTFOLIO

## SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company.....	\$4,544,263,000
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^^.....	\$4,544,263,000

Summary of the Portfolio's Master Fund's investments as of July 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

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## EMERGING MARKETS SMALL CAP PORTFOLIO

## SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....	\$4,079,060,665
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^^.....	\$4,079,060,665

Summary of the Portfolio's Master Fund's investments as of July 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

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## EMERGING MARKETS VALUE PORTFOLIO

## SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.....	\$10,992,126,750
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^^.....	\$10,992,126,750

Summary of the Portfolio's Master Fund's investments as of July 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

## EMERGING MARKETS CORE EQUITY PORTFOLIO

## SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Shares	Value»
COMMON STOCKS — (97.6%)		
BRAZIL — (4.0%)		
* 3R Petroleum Oleo E Gas SA.....	498,509	\$ 3,277,725
AES Brasil Energia SA.....	1,511,869	3,141,143
Aliansce Sonae Shopping Centers SA.....	612,086	1,995,690
* Alliar Medicos A Frente SA.....	276,319	1,099,594
Allied Tecnologia SA.....	51,700	105,117
Alper Consultoria e Corretora de Seguros SA.....	25,700	129,143
Alupar Investimento SA.....	891,299	4,694,130
Ambev SA, ADR.....	3,988,577	11,247,787
Americanas SA.....	1,137,025	3,076,546
* Anima Holding SA.....	1,130,384	978,744
Arezzo Industria e Comercio SA.....	179,136	2,740,305
Atacadao SA.....	1,405,820	5,061,832
Auren Energia SA.....	1,725,991	4,733,540
#* Azul SA, ADR.....	340,173	2,309,775
B3 SA - Brasil Bolsa Balcao.....	8,381,916	17,965,530
Banco Bradesco SA.....	1,831,212	5,121,207
Banco BTG Pactual SA.....	853,292	3,715,558
Banco do Brasil SA.....	1,576,992	10,963,144
Banco Modal SA.....	42,100	73,067
Banco Santander Brasil SA.....	880,207	4,812,635
BB Seguridade Participacoes SA.....	1,637,588	9,175,253
Bemobi Mobile Tech SA.....	34,400	85,832
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	1,142,075	1,372,936
* Blau Farmaceutica SA.....	54,200	294,040
Boa Vista Servicos SA.....	52,900	55,005
BR Malls Participacoes SA.....	3,685,040	5,647,816
BR Properties SA.....	805,394	1,310,647
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	443,418	2,055,932
# Braskem SA, Sponsored ADR.....	454,922	6,478,089
* BRF SA.....	4,694,844	14,481,690
* C&A MODAS SA.....	83,380	45,283
Caixa Seguridade Participacoes S/A.....	29,331	42,233
Camil Alimentos SA.....	709,766	1,255,167
CCR SA.....	5,515,506	13,847,128
Centrais Eletricas Brasileiras SA.....	1,354,359	11,991,107
# Cia Brasileira de Distribuicao, ADR.....	89,028	274,206
Cia Brasileira de Distribuicao.....	1,093,871	3,448,143
Cia de Saneamento Basico do Estado de Sao Paulo.....	1,115,204	9,627,986
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	27,235	233,404
Cia de Saneamento de Minas Gerais-COPASA.....	1,109,411	2,572,995
Cia de Saneamento do Parana.....	1,425,458	5,091,217
# Cia de Saneamento do Parana.....	884,000	601,395
Cia Energetica de Minas Gerais, Sponsored ADR.....	635,831	1,411,545
Cia Energetica de Minas Gerais.....	979,070	3,218,719
Cia Paranaense de Energia.....	710,016	887,846
Cia Paranaense de Energia.....	209,372	1,394,842
# Cia Siderurgica Nacional SA, Sponsored ADR.....	2,818,413	8,145,214
Cia Siderurgica Nacional SA.....	976,470	2,776,111
Cielo SA.....	7,945,904	6,803,184
* Cogna Educacao.....	13,141,694	5,740,173
* Construtora Tenda SA.....	455,027	343,858
Cosan SA.....	1,340,610	4,837,400
CPFL Energia SA.....	180,282	1,144,249
Cruzeiro do Sul Educacional SA.....	108,200	75,283
CSU Cardsystem SA.....	227,133	621,597

	Shares	Value»
BRAZIL — (Continued)		
Cury Construtora e Incorporadora SA.....	497,020	\$ 780,001
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	2,186,383	5,336,970
Dexco SA.....	2,522,586	4,753,525
Diagnosticos da America SA.....	37,100	137,527
Dimed SA Distribuidora da Medicamentos.....	493,874	1,048,054
Direcional Engenharia SA.....	591,396	1,353,304
* Dommo Energia SA.....	1,184,322	352,497
* EcoRodovias Infraestrutura e Logistica SA.....	1,460,769	1,606,420
EDP - Energias do Brasil SA.....	1,586,028	6,651,748
Eletromidia SA.....	24,100	51,236
* Embraer SA.....	82,500	187,351
* Embraer SA, Sponsored ADR.....	1,090,681	9,947,011
* Empreendimentos Pague Menos SA.....	683,305	592,961
Enauta Participacoes SA.....	1,138,932	4,078,856
Energisa SA.....	982,500	8,362,672
* Eneva SA.....	2,249,555	6,612,886
Engie Brasil Energia SA.....	646,961	5,541,700
Equatorial Energia SA.....	3,745,016	17,957,490
Eternit SA.....	353,600	772,930
Even Construtora e Incorporadora SA.....	735,319	758,896
Ez Tec Empreendimentos e Participacoes SA.....	779,401	2,542,720
Fleury SA.....	1,334,319	4,169,989
Fras-Le SA.....	146,309	335,650
* Gafisa SA.....	1,106,719	263,092
Gafisa SA, ADR.....	103,158	31,979
Gerdau SA, Sponsored ADR.....	2,090,779	9,868,477
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	220,052	192,233
# Gol Linhas Aereas Inteligentes SA, ADR.....	228,853	755,217
Ω GPS Participacoes e Empreendimentos SA.....	141,974	340,522
Grendene SA.....	1,455,759	2,006,061
* Grupo Mateus SA.....	1,668,992	1,383,811
Grupo SBF SA.....	491,467	1,976,658
Guararapes Confeccoes SA.....	686,928	990,410
Ω Hapvida Participacoes e Investimentos SA.....	5,241,017	6,239,668
* Hidrovias do Brasil SA.....	1,363,922	587,841
Hypera SA.....	1,217,924	10,025,199
Instituto Hermes Pardini SA.....	254,860	1,003,363
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	30,700	161,329
Inter & Co., Inc., BDR.....	80,813	244,121
* International Meal Co. Alimentacao SA, Class A.....	1,291,861	411,969
lochpe-Maxion SA.....	1,560,804	4,726,967
Irani Papel e Embalagem SA.....	260,800	347,794
* IRB Brasil Resseguros SA.....	4,644,627	1,714,547
Itau Unibanco Holding SA.....	890,811	3,491,554
Jalles Machado SA.....	574,944	812,284
JBS SA.....	3,477,833	21,468,852
JHSF Participacoes SA.....	2,998,167	3,302,903
JSL SA.....	168,265	165,530
Kepler Weber SA.....	427,938	1,690,546
Klabin SA.....	3,323,361	12,801,180
Lavvi Empreendimentos Imobiliarios Ltda.....	79,700	74,862
Light SA.....	1,467,901	1,517,804
Localiza Rent a Car SA.....	1,230,508	13,700,855
*Ω Locaweb Servicos de Internet SA.....	607,779	795,242
LOG Commercial Properties e Participacoes SA.....	220,977	893,457
* Log-in Logistica Intermodal SA.....	251,200	1,577,859
Lojas Quero Quero SA.....	726,644	853,867
Lojas Renner SA.....	1,977,389	9,665,095
LPS Brasil Consultoria de Imoveis SA.....	476,900	276,512

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
BRAZIL — (Continued)		
	M Dias Branco SA.....	489,820 \$ 2,948,898
*	Magazine Luiza SA.....	3,808,254 1,898,938
	Mahle-Metal Leve SA.....	335,127 1,560,960
	Marcopolo SA.....	717,500 296,757
	Marfrig Global Foods SA.....	2,161,401 5,514,098
*	Marisa Lojas SA.....	949,563 401,914
	Melnick Even Desenvolvimento Imobiliario SA.....	106,300 81,357
	Mills Estruturas e Servicos de Engenharia SA.....	1,253,513 1,865,455
	Minerva SA.....	1,575,373 3,988,594
Ω	Mitre Realty Empreendimentos E Participacoes LTDA.....	91,900 87,209
*	Moura Dubeux Engenharia SA.....	207,800 212,856
	Movida Participacoes SA.....	1,313,346 3,223,651
	MRV Engenharia e Participacoes SA.....	2,290,645 4,055,258
	Multiplan Empreendimentos Imobiliarios SA.....	1,019,484 4,689,457
	Natura & Co. Holding SA.....	2,075,336 6,249,152
	Neoenergia SA.....	217,203 621,707
	Odontoprev SA.....	1,650,968 3,162,114
*	Omega Energia SA.....	83,718 199,177
*	Orizon Valorizacao de Residuos SA.....	134,000 732,402
	Ouro Fino Saude Animal Participacoes SA.....	12,400 54,498
*	Petro Rio SA.....	2,998,419 14,035,621
	Petroleo Brasileiro SA, Sponsored ADR.....	776,944 10,201,275
	Petroleo Brasileiro SA, Sponsored ADR.....	1,228,197 17,538,653
	Petroleo Brasileiro SA.....	16,003,488 114,317,256
	Porto Seguro SA.....	1,550,820 5,520,980
	Portobello SA.....	518,834 861,364
	Positivo Tecnologia SA.....	601,500 797,489
	Profarma Distribuidora de Produtos Farmaceuticos SA.....	44,075 27,855
	Qualicorp Consultoria e Corretora de Seguros SA.....	1,146,044 2,181,739
	Raia Drogasil SA.....	2,597,801 10,533,593
Ω	Rede D'Or Sao Luiz SA.....	5,100 31,926
	Romi SA.....	378,957 978,502
	Rumo SA.....	3,697,896 12,535,725
	Santos Brasil Participacoes SA.....	1,583,511 1,995,418
	Sao Carlos Empreendimentos e Participacoes SA.....	22,300 109,343
	Sao Martinho SA.....	1,489,749 10,085,987
#	Sendas Distribuidora SA, ADR.....	80,781 1,229,487
	Sendas Distribuidora SA.....	3,331,365 10,205,086
Ω	Ser Educacional SA.....	327,185 372,455
	SIMPAR SA.....	1,749,244 3,492,335
	Sinqia SA.....	162,000 542,286
	SLC Agricola SA.....	1,022,976 8,719,047
	Sul America SA.....	1,785,297 8,112,006
	Suzano SA.....	1,867,008 17,424,831
#	Suzano SA, Sponsored ADR.....	140,729 1,315,817
	SYN prop e tech SA.....	224,734 179,384
*	Tecnisa SA.....	261,692 119,868
	Tegma Gestao Logistica SA.....	242,060 625,021
	Telefonica Brasil SA.....	980,993 8,456,019
	Telefonica Brasil SA, ADR.....	294,101 2,552,796
	Terra Santa Propriedades Agricolas SA.....	30,245 165,253
	TIM SA.....	3,916,037 9,528,789
	TOTVS SA.....	864,930 4,408,149
	Transmissora Alianca de Energia Eletrica SA.....	1,722,371 13,468,455
	Trisul SA.....	337,799 248,089
	Tupy SA.....	657,319 2,892,707
	Ultrapar Participacoes SA.....	3,433,293 8,420,496
#	Ultrapar Participacoes SA, Sponsored ADR.....	74,790 186,227
	Unipar Carbocloro SA.....	62,270 979,644

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
BRAZIL — (Continued)		
Usinas Siderurgicas de Minas Gerais SA Usiminas	863,774	\$ 1,390,626
Vale SA	15,469,805	208,542,339
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	412,130	839,537
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	667,165	1,753,627
* Via SA	1,190,300	552,119
Vibra Energia SA	3,826,967	12,314,992
Vivara Participacoes SA	276,200	1,184,530
Vulcabras Azaleia SA	609,486	1,351,115
WEG SA	1,373,149	7,441,506
Wilson Sons Holdings Brasil SA	35,200	56,534
Wiz Solucoes e Corretagem de Seguros SA	79,590	114,137
* XP, Inc., BDR	90,479	1,905,200
YDUQS Participacoes SA	2,017,769	5,167,167
TOTAL BRAZIL		1,004,776,645
CHILE — (0.5%)		
Aguas Andinas SA, Class A	13,260,729	2,674,661
Banco de Chile	8,969,120	851,026
# Banco de Chile, ADR	290,190	5,496,201
Banco de Credito e Inversiones SA	120,400	3,632,710
Banco Santander Chile, ADR	306,008	4,785,965
Besalco SA	2,724,062	780,489
* Camanchaca SA	49,415	2,861
CAP SA	800,836	7,328,836
Cementos BIO BIO SA	179,409	122,048
Cencosud SA	6,273,701	8,570,554
Cencosud Shopping SA	240,681	260,409
Cia Cervecerias Unidas SA	72,473	418,222
Cia Cervecerias Unidas SA, Sponsored ADR	5,040	58,162
Cia Sud Americana de Vapores SA	132,455,501	14,331,829
Colbun SA	31,252,990	2,654,649
Cristalerias de Chile SA	59,157	201,925
Embotelladora Andina SA, ADR, Class B	86,774	992,695
Empresa Nacional de Telecomunicaciones SA	1,105,181	3,654,787
Empresas CMPC SA	3,144,309	5,342,289
Empresas COPEC SA	846,192	6,930,304
Empresas Hites SA	1,398,342	141,215
Enel Americas SA	57,377,028	5,807,108
Enel Chile SA	8,951,758	256,304
Engie Energia Chile SA	2,227,054	1,008,365
Falabella SA	965,959	2,154,675
Forus SA	450,262	548,149
Grupo Security SA	3,764,297	545,157
Hortifrut SA	164,407	147,877
Instituto de Diagnostico SA	4,394	6,769
Inversiones Aguas Metropolitanas SA	3,182,386	1,395,009
Inversiones La Construccion SA	234,904	704,112
Itau CorpBanca Chile SA	652,017,678	1,408,810
Itau CorpBanca Chile SA, ADR	23,704	76,445
Masisa SA	2,987,376	65,642
Molibdenos y Metales SA	84,693	385,353
Multiexport Foods SA	3,567,240	1,345,979
Parque Arauco SA	3,494,793	2,951,434
PAZ Corp. SA	1,378,694	391,071
Plaza SA	187,500	160,013
Ripley Corp. SA	6,901,172	1,030,006
Salfacorp SA	2,385,669	658,700
Sigdo Koppers SA	1,861,026	1,819,514

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHILE — (Continued)		
SMU SA.....	4,896,174	\$ 499,887
Sociedad Matriz SAAM SA.....	25,998,213	1,629,541
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	215,518	21,200,506
Socovesa SA.....	1,574,885	154,675
SONDA SA.....	3,920,156	1,287,722
Vina Concha y Toro SA.....	2,797,519	3,763,037
TOTAL CHILE.....		120,633,697
CHINA — (28.0%)		
* 21Vianet Group, Inc., ADR.....	460,815	2,377,805
* 263 Network Communications Co. Ltd., Class A.....	715,770	450,237
360 DigiTech, Inc., ADR.....	695,772	10,102,609
360 Security Technology, Inc., Class A.....	1,080,100	1,185,539
* 361 Degrees International Ltd.....	7,448,000	3,707,429
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A.....	658,134	1,913,184
Ω 3SBio, Inc.....	11,826,000	7,871,695
515J Holding Group Co. Ltd., Class A.....	1,791,700	703,006
# AAC Technologies Holdings, Inc.....	7,942,000	15,398,185
#Ω AAG Energy Holdings Ltd.....	1,401,000	261,560
Accelink Technologies Co. Ltd., Class A.....	399,537	1,056,610
ADAMA Ltd., Class A.....	103,700	166,918
Addsino Co. Ltd., Class A.....	354,700	601,857
Advanced Technology & Materials Co. Ltd., Class A.....	421,700	589,375
AECC Aero-Engine Control Co. Ltd., Class A.....	146,387	593,742
AECC Aviation Power Co. Ltd., Class A.....	207,272	1,533,207
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	212,100	302,207
* Aesthetic Medical International Holdings Group Ltd., ADR.....	1,914	4,402
# Agile Group Holdings Ltd.....	14,656,465	4,802,604
* Agora, Inc., ADR.....	19,317	94,846
# Agricultural Bank of China Ltd., Class H.....	92,415,460	30,480,655
Aier Eye Hospital Group Co. Ltd., Class A.....	1,026,262	4,638,311
* Air China Ltd., Class H.....	4,704,000	3,692,099
Aisino Corp., Class A.....	541,000	861,337
Ajisen China Holdings Ltd.....	4,092,000	448,384
Ω Ak Medical Holdings Ltd.....	3,336,000	2,598,138
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,469,905	220,735,410
* Alibaba Group Holding Ltd.....	9,442,600	106,167,575
#* Alibaba Health Information Technology Ltd.....	5,424,000	3,257,101
* Alibaba Pictures Group Ltd.....	56,320,000	4,805,621
Ω A-Living Smart City Services Co. Ltd.....	6,459,750	7,879,366
All Winner Technology Co. Ltd., Class A.....	233,510	871,014
Allmed Medical Products Co. Ltd., Class A.....	263,100	540,254
* Alpha Group, Class A.....	807,000	565,415
# Aluminum Corp. of China Ltd., ADR.....	158,734	1,474,639
Aluminum Corp. of China Ltd., Class H.....	20,622,000	7,552,845
* Amlogic Shanghai Co. Ltd., Class A.....	43,981	552,863
Amoy Diagnostics Co. Ltd., Class A.....	143,046	636,607
* An Hui Wenergy Co. Ltd., Class A.....	643,539	444,428
Angang Steel Co. Ltd., Class H.....	16,733,908	5,545,867
Angel Yeast Co. Ltd., Class A.....	221,000	1,457,426
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	437,600	593,536
Anhui Conch Cement Co. Ltd., Class H.....	6,971,000	27,582,007
Anhui Construction Engineering Group Co. Ltd., Class A.....	766,116	691,818
Anhui Expressway Co. Ltd., Class H.....	3,056,000	2,324,776
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	202,580	794,878
Anhui Gujing Distillery Co. Ltd., Class A.....	52,895	1,677,694
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	1,008,857	1,094,880
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	98,130	436,757
Anhui Huilong Agricultural Means of Production Co., Ltd., Class A.....	294,200	478,390

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	100,800	\$ 288,553
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	1,880,140	1,499,361
Anhui Jinhe Industrial Co. Ltd., Class A.....	169,582	1,021,947
Anhui Korrin Co. Ltd., Class A.....	83,762	172,908
Anhui Kouzi Distillery Co. Ltd., Class A.....	176,028	1,309,950
* Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	165,200	183,324
* Anhui Tatfook Technology Co. Ltd., Class A.....	353,900	434,450
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	213,060	337,231
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	757,100	1,247,695
Anhui Xinhua Media Co. Ltd., Class A.....	739,600	528,503
Anhui Yingjia Distillery Co. Ltd., Class A.....	200,000	1,620,766
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	320,000	1,075,723
†† Animal Health Holdings, Inc.....	1,485,000	17,745
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	22,874	716,786
Anjoy Foods Group Co. Ltd., Class A.....	49,120	1,072,274
Anker Innovations Technology Co. Ltd., Class A.....	42,800	467,999
ANTA Sports Products Ltd.....	3,557,800	39,174,417
#* Anton Oilfield Services Group.....	22,254,000	1,207,764
Aoshikang Technology Co. Ltd., Class A.....	169,200	720,637
* Aotecar New Energy Technology Co., Ltd., Class A.....	998,900	481,131
*†† Aowei Holdings Ltd.....	187,000	4,736
*†† Aoyuan Healthy Life Group Co. Ltd.....	70,000	12,440
Apeloa Pharmaceutical Co. Ltd., Class A.....	468,300	1,341,233
APT Satellite Holdings Ltd.....	1,804,000	480,146
Art Group Holdings Ltd.....	455,000	13,408
*Ω Ascleitis Pharma, Inc.....	1,726,000	738,803
Asia Cement China Holdings Corp.....	5,289,000	2,615,767
Ω AsiaInfo Technologies Ltd.....	866,800	1,382,470
* Asian Citrus Holdings Ltd.....	1,733,000	23,487
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	40,160	983,659
Autel Intelligent Technology Corp. Ltd., Class A.....	138,550	751,810
Autobio Diagnostics Co. Ltd., Class A.....	128,955	876,992
Avary Holding Shenzhen Co. Ltd., Class A.....	455,931	2,084,257
AVIC Electromechanical Systems Co. Ltd., Class A.....	458,000	804,551
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	851,100	412,344
AviChina Industry & Technology Co. Ltd., Class H.....	20,051,212	10,698,242
AVICOPTER PLC, Class A.....	72,100	468,739
Bafang Electric Suzhou Co. Ltd., Class A.....	27,208	707,683
#Ω BAIC Motor Corp. Ltd., Class H.....	20,144,500	5,421,028
#* Baidu, Inc., Sponsored ADR.....	471,064	64,333,210
Ω BAIQO Family Interactive Ltd.....	7,632,000	484,643
Bank of Beijing Co. Ltd., Class A.....	3,303,908	2,046,557
Bank of Changsha Co. Ltd., Class A.....	924,447	1,016,397
Bank of Chengdu Co. Ltd., Class A.....	1,314,600	3,010,063
Bank of China Ltd., Class H.....	204,333,702	72,658,033
# Bank of Chongqing Co. Ltd., Class H.....	3,151,500	1,660,202
Bank of Communications Co. Ltd., Class H.....	25,189,618	14,993,190
Bank of Guiyang Co. Ltd., Class A.....	1,309,900	1,089,596
Bank of Hangzhou Co. Ltd., Class A.....	803,259	1,706,814
Bank of Jiangsu Co. Ltd., Class A.....	2,308,060	2,470,113
Bank of Nanjing Co. Ltd., Class A.....	2,233,996	3,430,658
Bank of Ningbo Co. Ltd., Class A.....	1,044,301	4,845,583
Bank of Shanghai Co. Ltd., Class A.....	2,128,012	1,884,252
Bank of Suzhou Co. Ltd., Class A.....	832,459	792,851
Baoshan Iron & Steel Co. Ltd., Class A.....	4,939,837	4,166,999
* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	340,200	282,191
* Baoye Group Co. Ltd., Class H.....	1,616,440	818,573
#* Baozun, Inc., Sponsored ADR.....	302,114	2,628,392
#* Baozun, Inc., Class A.....	13,700	40,466

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
BBMG Corp., Class H.....	20,773,404	\$ 2,886,728
Bear Electric Appliance Co. Ltd., Class A.....	81,896	680,980
Befar Group Co. Ltd., Class A.....	472,000	402,927
Beibuwan Port Co. Ltd., Class A.....	821,645	957,869
#* BeiGene Ltd., ADR.....	777	130,598
#* BeiGene Ltd.....	330,000	4,244,921
Beijing Aosaikang Pharmaceutical Co. Ltd., Class A.....	327,416	438,301
Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A.....	65,451	590,822
Beijing Capital Development Co. Ltd., Class A.....	1,921,600	1,271,078
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	4,570,230	1,997,563
* Beijing Capital International Airport Co. Ltd., Class H.....	14,526,000	8,539,165
Beijing Career International Co. Ltd., Class A.....	65,700	419,419
Beijing Certificate Authority Co. Ltd., Class A.....	75,874	279,319
# Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.....	552,500	861,673
* Beijing Compass Technology Development Co. Ltd., Class A.....	43,400	338,374
Beijing Ctrowell Technology Corp. Ltd., Class A.....	230,068	309,780
* Beijing Dabeinong Technology Group Co. Ltd., Class A.....	515,200	555,507
Beijing Dahao Technology Corp. Ltd., Class A.....	82,400	262,796
Beijing Easpring Material Technology Co. Ltd., Class A.....	112,500	1,604,959
Beijing E-Hualu Information Technology Co. Ltd., Class A.....	48,300	125,458
#* Beijing Energy International Holding Co. Ltd.....	19,120,000	562,756
Beijing Enlight Media Co. Ltd., Class A.....	595,800	739,966
* Beijing Enterprises Clean Energy Group Ltd.....	67,080,000	683,703
Beijing Enterprises Holdings Ltd.....	3,662,028	11,736,729
Beijing Enterprises Water Group Ltd.....	33,804,469	10,248,862
Beijing Forever Technology Co. Ltd., Class A.....	240,700	295,232
Beijing Funshine Culture Media Co. Ltd., Class A.....	7,500	48,988
*†† Beijing Gas Blue Sky Holdings Ltd.....	8,656,000	68,367
Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	622,264	1,207,092
Beijing Haixin Energy Technology Co. Ltd., Class A.....	1,488,456	1,106,750
* Beijing Health Holdings Ltd.....	13,284,000	135,871
Beijing Huafeng Test & Control Technology Co. Ltd., Class A.....	10,250	483,715
* Beijing Jetsen Technology Co. Ltd., Class A.....	1,759,232	1,428,737
Beijing Jingneng Clean Energy Co. Ltd., Class H.....	9,008,000	1,814,452
* Beijing Jingxi Culture & Tourism Co. Ltd., Class A.....	93,700	58,585
* Beijing Jingyuntong Technology Co. Ltd., Class A.....	303,970	410,204
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	57,000	220,268
Beijing New Building Materials PLC, Class A.....	425,879	1,820,889
Beijing North Star Co. Ltd., Class H.....	6,526,000	797,745
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	1,517,005	556,407
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	491,946	660,906
Beijing Oriental Yuhong Waterproof Technology Co. Ltd., Class A.....	501,160	3,010,467
Beijing Originwater Technology Co. Ltd., Class A.....	1,189,600	983,301
* Beijing Philisense Technology Co. Ltd., Class A.....	611,600	379,921
Beijing Roborock Technology Co. Ltd., Class A.....	14,526	703,277
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A.....	10,400	30,445
Beijing Science Sun Pharmaceutical Co. Ltd., Class A.....	31,600	58,031
Beijing Shiji Information Technology Co. Ltd., Class A.....	233,230	493,073
Beijing Shougang Co. Ltd., Class A.....	1,391,400	874,455
Beijing Shunxin Agriculture Co. Ltd., Class A.....	160,400	559,701
Beijing Sinnet Technology Co. Ltd., Class A.....	555,410	792,425
Beijing SL Pharmaceutical Co. Ltd., Class A.....	513,465	726,021
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	573,245	545,235
Beijing Strong Biotechnologies, Inc., Class A.....	105,800	286,924
Beijing SuperMap Software Co. Ltd., Class A.....	207,300	576,433
* Beijing Thunisoft Corp. Ltd., Class A.....	434,506	460,827
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	241,248	717,244
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	1,368,000	1,764,190

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Beijing Tongrentang Co. Ltd., Class A.....	171,372 \$ 1,199,140
	Beijing Ultrapower Software Co. Ltd., Class A.....	978,200 614,551
	Beijing United Information Technology Co. Ltd., Class A.....	59,720 814,760
Ω	Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	1,882,000 416,528
*	Beijing Watertek Information Technology Co. Ltd., Class A.....	230,700 130,815
	Beijing Yanjing Brewery Co. Ltd., Class A.....	930,600 1,146,723
	Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	62,407 1,103,683
	Beijing Zhidemai Technology Co. Ltd., Class A.....	13,316 50,691
	Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	509,105 1,606,529
	Bengang Steel Plates Co., Ltd., Class A.....	969,822 506,212
*	Berry Genomics Co. Ltd., Class A.....	10,600 20,739
	Best Pacific International Holdings Ltd., Class H.....	1,354,000 297,214
*	BEST, Inc., ADR.....	21,733 28,035
	Bestore Co. Ltd., Class A.....	38,606 136,355
	Bestsun Energy Co. Ltd., Class A.....	924,440 654,970
	Betta Pharmaceuticals Co. Ltd., Class A.....	46,956 349,135
	Better Life Commercial Chain Share Co. Ltd., Class A.....	392,100 365,769
	BGI Genomics Co. Ltd., Class A.....	138,500 1,275,518
	Biem.L.Fdlkk Garment Co. Ltd., Class A.....	343,600 1,092,142
	BII Railway Transportation Technology Holdings Co. Ltd.....	1,592,000 73,798
*	Bilibili, Inc., Class Z.....	250,740 6,128,888
	Binjiang Service Group Co. Ltd.....	331,000 932,473
	Black Peony Group Co. Ltd., Class A.....	268,100 309,535
Ω	Blue Moon Group Holdings Ltd.....	68,500 54,604
*	Blue Sail Medical Co. Ltd., Class A.....	565,028 734,428
	Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	1,123,502 994,298
	BOC International China Co. Ltd., Class A.....	334,200 626,567
	BOE Technology Group Co. Ltd., Class A.....	8,687,979 5,020,696
#	BOE Varitronix Ltd.....	830,000 1,929,636
*	Bohai Leasing Co. Ltd., Class A.....	3,523,885 1,129,415
	Bosideng International Holdings Ltd.....	23,702,157 13,833,733
*	Boyaa Interactive International Ltd.....	1,246,000 63,885
	Bright Dairy & Food Co. Ltd., Class A.....	815,469 1,465,117
	Bright Real Estate Group Co. Ltd., Class A.....	563,094 194,873
	BrightGene Bio-Medical Technology Co. Ltd., Class A.....	90,491 295,105
*††	Brilliance China Automotive Holdings Ltd.....	20,104,000 3,543,330
	B-Soft Co. Ltd., Class A.....	598,715 618,841
	BTG Hotels Group Co. Ltd., Class A.....	377,071 1,171,087
	BYD Co. Ltd., Class H.....	1,042,800 38,151,851
	BYD Electronic International Co. Ltd.....	7,378,222 18,956,100
	By-health Co. Ltd., Class A.....	266,700 732,227
	C C Land Holdings Ltd.....	13,761,530 3,512,411
	C&D International Investment Group Ltd.....	290,744 707,303
	C&D Property Management Group Co. Ltd.....	490,000 231,344
	C&S Paper Co. Ltd., Class A.....	738,871 1,229,405
	Cabbeen Fashion Ltd.....	1,868,000 394,991
	Caitong Securities Co. Ltd., Class A.....	1,105,390 1,196,937
	Camel Group Co. Ltd., Class A.....	664,800 1,149,813
	Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	577,068 538,145
	Canny Elevator Co. Ltd., Class A.....	366,600 441,079
#Ω	CanSino Biologics, Inc., Class H.....	692,400 5,795,568
	Canvest Environmental Protection Group Co. Ltd.....	2,812,000 1,451,695
	Capinfo Co. Ltd., Class H.....	60,000 2,409
*	Capital Environment Holdings Ltd.....	11,298,000 260,552
	Carrianna Group Holdings Co. Ltd.....	1,788,877 122,612
	Castech, Inc., Class A.....	144,570 358,899
	CCS Supply Chain Management Co. Ltd., Class A.....	288,300 307,828
	CECEP Guozhen Environmental Protection Technology Co. Ltd., Class A.....	171,400 177,298

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	CECEP Solar Energy Co. Ltd., Class A.....	1,872,200	\$ 2,482,808
*	CECEP Techand Ecology & Environment Co. Ltd., Class A.....	410,500	151,322
	CECEP Wind-Power Corp., Class A.....	2,274,700	1,842,922
#	Central China Management Co. Ltd.....	6,510,074	712,074
#	Central China New Life Ltd.....	1,668,000	706,863
#	Central China Real Estate Ltd.....	9,590,328	843,370
	Central China Securities Co. Ltd., Class H.....	5,359,000	812,645
	Centre Testing International Group Co. Ltd., Class A.....	105,393	321,918
	CETC Digital Technology Co. Ltd., Class A.....	236,088	671,573
#	CGN New Energy Holdings Co. Ltd.....	13,606,000	5,453,718
	CGN Nuclear Technology Development Co. Ltd., Class A.....	322,400	413,304
Ω	CGN Power Co. Ltd., Class H.....	28,094,000	6,478,011
	Chacha Food Co. Ltd., Class A.....	162,391	1,152,178
	Changchun Faway Automobile Components Co. Ltd., Class A.....	459,510	680,945
	Changchun High & New Technology Industry Group, Inc., Class A.....	68,918	1,987,394
	Changjiang Securities Co. Ltd., Class A.....	1,305,899	1,055,003
	Changying Xinzhi Technology Co. Ltd., Class A.....	186,800	502,595
	Changzhou Tronly New Electronic Materials Co. Ltd., Class A.....	143,700	198,859
	Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	51,220	1,338,698
*	Chanjet Information Technology Co. Ltd., Class H.....	50,100	44,598
#	Chaowei Power Holdings Ltd.....	5,161,000	1,317,374
	Chaozhou Three-Circle Group Co. Ltd., Class A.....	326,373	1,302,020
*	Cheetah Mobile, Inc., ADR.....	214,256	156,171
	Chen Lin Education Group Holdings Ltd.....	310,000	85,266
*	Cheng De Lolo Co. Ltd., Class A.....	639,500	789,492
	Chengdu ALD Aviation Manufacturing Corp., Class A.....	51,920	259,108
	Chengdu CORPRO Technology Co. Ltd., Class A.....	174,500	615,122
	Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	242,830	422,585
	Chengdu Galaxy Magnets Co. Ltd., Class A.....	117,172	342,521
	Chengdu Hongqi Chain Co. Ltd., Class A.....	827,300	598,455
	Chengdu Jiafaantai Education Technology Co. Ltd., Class A.....	151,000	195,905
	Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	316,971	664,036
	Chengdu Kanghua Biological Products Co. Ltd., Class A.....	43,425	616,924
	Chengdu Wintrue Holding Co. Ltd., Class A.....	710,200	1,532,727
	Chengdu Xingrong Environment Co. Ltd., Class A.....	600,992	454,523
	Chengtun Mining Group Co. Ltd., Class A.....	1,177,400	1,379,140
	Chengxin Lithium Group Co. Ltd., Class A.....	39,200	330,750
*	Chengzhi Co. Ltd., Class A.....	24,600	36,951
*	Chifeng Jilong Gold Mining Co. Ltd., Class A.....	530,200	1,438,249
*	Chiho Environmental Group Ltd.....	312,000	27,844
	China Aerospace International Holdings Ltd.....	12,742,600	722,148
#	China Aircraft Leasing Group Holdings Ltd.....	1,881,500	1,147,526
	China Automotive Engineering Research Institute Co. Ltd., Class A.....	396,200	977,429
	China Baoan Group Co. Ltd., Class A.....	312,592	661,750
	China Bester Group Telecom Co. Ltd., Class A.....	31,300	55,885
	China BlueChemical Ltd., Class H.....	15,653,122	4,235,015
Ω	China Bohai Bank Co. Ltd., Class H.....	5,114,500	911,167
#*	China Boton Group Co. Ltd.....	450,000	181,305
	China CAMC Engineering Co. Ltd., Class A.....	510,993	616,791
	China Chengtong Development Group Ltd.....	546,000	10,075
	China Cinda Asset Management Co. Ltd., Class H.....	64,022,000	8,819,114
	China CITIC Bank Corp. Ltd., Class H.....	26,588,607	11,113,509
	China Coal Energy Co. Ltd., Class H.....	12,479,168	9,707,881
††	China Common Rich Renewable Energy Investments Ltd.....	37,310,000	4,455,869
	China Communications Services Corp. Ltd., Class H.....	21,811,327	8,867,748
*	China Conch Environment Protection Holdings Ltd.....	7,025,500	5,562,992
	China Conch Venture Holdings Ltd.....	6,982,000	13,535,910
	China Construction Bank Corp., Class H.....	370,130,302	236,368,976
	China CSSC Holdings Ltd., Class A.....	181,178	628,400

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	China CYTS Tours Holding Co. Ltd., Class A.....	302,500	\$ 487,791
	China Datang Corp. Renewable Power Co. Ltd., Class H.....	15,606,000	4,235,707
	China Design Group Co. Ltd., Class A.....	341,045	462,389
Ω	China Development Bank Financial Leasing Co. Ltd., Class H.....	2,278,000	290,306
#*	China Dili Group.....	10,867,661	1,913,621
	China Dongxiang Group Co. Ltd.....	24,484,888	1,217,831
Ω	China East Education Holdings Ltd.....	3,742,500	1,519,533
*	China Eastern Airlines Corp. Ltd., ADR.....	2,460	44,565
#*	China Eastern Airlines Corp. Ltd., Class H.....	11,200,000	4,080,851
	China Education Group Holdings Ltd.....	7,253,000	6,146,938
	China Electronics Huada Technology Co. Ltd.....	3,450,000	325,777
#	China Electronics Optics Valley Union Holding Co. Ltd.....	6,460,000	411,047
*	China Energy Engineering Corp Ltd.....	7,215,075	2,456,046
#	China Energy Engineering Corp. Ltd., Class H.....	5,668,000	751,539
	China Enterprise Co. Ltd., Class A.....	2,240,978	962,268
	China Everbright Bank Co. Ltd., Class H.....	10,099,000	3,062,869
	China Everbright Environment Group Ltd.....	21,749,777	11,576,135
#Ω	China Everbright Greentech Ltd.....	5,292,000	1,199,773
	China Everbright Ltd.....	9,396,896	7,140,200
*	China Express Airlines Co. Ltd., Class A.....	372,404	569,116
Ω	China Feihe Ltd.....	17,026,000	14,950,094
*	China Film Co. Ltd., Class A.....	764,300	1,337,931
#*	China Finance Investment Holdings Ltd.....	82,000	71,607
*††	China Financial Services Holdings Ltd.....	71,200	2,892
	China Foods Ltd.....	8,172,000	2,602,170
*	China Fordoo Holdings Ltd.....	259,000	19,141
	China Galaxy Securities Co. Ltd., Class H.....	15,222,000	7,527,703
	China Gas Holdings Ltd.....	17,427,400	26,788,440
#	China Glass Holdings Ltd.....	3,264,000	524,164
	China Gold International Resources Corp. Ltd.....	474,300	1,327,807
*	China Grand Automotive Services Group Co. Ltd., Class A.....	196,100	78,672
	China Great Wall Securities Co. Ltd., Class A.....	583,600	780,386
	China Greatwall Technology Group Co. Ltd., Class A.....	610,000	876,549
*	China Green Agriculture, Inc.....	2,302	10,791
*	China Greenland Broad Greenstate Group Co. Ltd.....	4,480,000	80,494
	China Hanking Holdings Ltd.....	5,305,000	716,405
#	China Harmony Auto Holding Ltd.....	7,180,000	2,425,129
	China Harzone Industry Corp. Ltd., Class A.....	88,700	101,628
*††	China High Precision Automation Group Ltd.....	1,360,000	39,631
*	China High Speed Railway Technology Co. Ltd., Class A.....	1,276,592	476,765
#*	China High Speed Transmission Equipment Group Co. Ltd.....	4,134,000	2,673,439
	China Hongqiao Group Ltd.....	12,537,000	13,064,485
#*Ω	China Huarong Asset Management Co. Ltd., Class H.....	35,979,000	1,576,267
††	China Huiyuan Juice Group Ltd.....	3,039,500	135,753
*	China Index Holdings Ltd., ADR.....	1,397	903
Ω	China International Capital Corp. Ltd., Class H.....	6,324,400	11,628,838
	China International Marine Containers Group Co. Ltd., Class H.....	4,703,340	4,551,789
#	China Isotope & Radiation Corp.....	135,600	314,459
	China Jinmao Holdings Group Ltd.....	40,580,976	9,417,486
	China Jushi Co. Ltd., Class A.....	1,251,507	2,779,089
	China Kepei Education Group Ltd.....	3,272,000	767,838
	China Kings Resources Group Co. Ltd., Class A.....	205,296	1,141,314
	China Lesso Group Holdings Ltd.....	12,311,000	15,087,884
#	China Life Insurance Co. Ltd., ADR.....	621,032	4,639,109
	China Life Insurance Co. Ltd., Class H.....	15,007,000	22,351,722
	China Lilang Ltd.....	4,006,000	1,885,349
*Ω	China Literature Ltd.....	2,802,800	11,046,062
*	China Longevity Group Co. Ltd.....	893,399	29,249
	China Longyuan Power Group Corp. Ltd., Class H.....	11,534,000	18,530,058

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	China Maple Leaf Educational Systems Ltd.....	12,398,000	\$ 560,681
	China Medical System Holdings Ltd.....	13,982,800	22,228,548
	China Meheco Co. Ltd., Class A.....	679,238	1,465,118
	China Meidong Auto Holdings Ltd.....	3,378,000	8,209,365
	China Mengniu Dairy Co. Ltd.....	7,344,000	34,120,171
	China Merchants Bank Co. Ltd., Class H.....	14,244,146	76,965,364
	China Merchants Energy Shipping Co. Ltd., Class A.....	2,772,696	2,849,559
	China Merchants Land Ltd.....	12,962,000	1,074,377
	China Merchants Port Holdings Co. Ltd.....	9,444,917	15,233,216
	China Merchants Property Operation & Service Co. Ltd., Class A.....	37,500	91,169
Ω	China Merchants Securities Co. Ltd., Class H.....	1,467,460	1,359,718
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	768,751	1,564,257
*††	China Metal Recycling Holdings Ltd.....	1,955,133	0
*	China Minmetals Rare Earth Co. Ltd., Class A.....	136,901	578,997
#	China Minsheng Banking Corp. Ltd., Class H.....	18,229,460	5,945,455
#	China Modern Dairy Holdings Ltd.....	27,075,000	3,555,941
	China Molybdenum Co. Ltd., Class H.....	16,632,000	8,165,274
	China National Accord Medicines Corp. Ltd., Class A.....	215,915	926,639
	China National Building Material Co. Ltd., Class H.....	35,788,150	35,921,425
	China National Chemical Engineering Co. Ltd., Class A.....	1,358,100	2,174,335
	China National Medicines Corp. Ltd., Class A.....	384,382	1,495,385
	China National Nuclear Power Co. Ltd., Class A.....	4,488,021	4,115,406
	China National Software & Service Co. Ltd., Class A.....	19,630	107,388
#Ω	China New Higher Education Group Ltd.....	5,644,000	1,796,980
*	China New Town Development Co. Ltd.....	6,821,177	63,022
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	766,400	551,998
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	436,118	2,035,612
*	China Nuclear Energy Technology Corp. Ltd.....	2,806,000	242,934
*	China Oil & Gas Group Ltd.....	33,760,000	1,354,421
	China Oilfield Services Ltd., Class H.....	11,176,000	10,295,064
	China Oriental Group Co. Ltd.....	13,026,000	2,624,198
	China Overseas Grand Oceans Group Ltd.....	19,408,500	9,352,324
	China Overseas Land & Investment Ltd.....	21,631,533	59,776,990
	China Overseas Property Holdings Ltd.....	10,766,344	11,252,340
	China Pacific Insurance Group Co. Ltd., Class H.....	12,665,065	27,052,883
	China Petroleum & Chemical Corp., ADR.....	91,559	4,296,854
	China Petroleum & Chemical Corp., Class H.....	144,228,400	67,997,373
	China Pioneer Pharma Holdings Ltd.....	3,009,000	974,567
	China Power International Development Ltd.....	22,822,600	12,928,505
*††	China Properties Group Ltd.....	397,000	3,935
	China Publishing & Media Co. Ltd., Class A.....	541,393	371,796
*	China Qinfu Group Ltd.....	1,054,000	59,514
	China Railway Group Ltd., Class H.....	17,289,000	10,292,048
	China Railway Hi-tech Industry Co. Ltd., Class A.....	170,500	216,781
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	8,611,000	2,752,851
	China Railway Tielong Container Logistics Co. Ltd., Class A.....	561,500	435,344
*	China Rare Earth Holdings Ltd.....	9,802,399	649,498
	China Reinsurance Group Corp., Class H.....	28,964,000	2,288,901
Ω	China Renaissance Holdings Ltd.....	717,400	827,413
	China Resources Beer Holdings Co. Ltd.....	4,741,661	32,706,607
	China Resources Cement Holdings Ltd.....	28,276,946	17,393,130
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	470,154	1,457,240
	China Resources Gas Group Ltd.....	5,329,500	22,364,879
	China Resources Land Ltd.....	15,028,610	62,763,667
	China Resources Medical Holdings Co. Ltd.....	5,596,000	3,406,165
Ω	China Resources Pharmaceutical Group Ltd.....	11,701,000	7,017,525
	China Resources Power Holdings Co. Ltd.....	7,392,820	13,918,771
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	165,785	892,460

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	China Risun Group Ltd.....	4,380,000 \$ 1,729,285
*	China Ruifeng Renewable Energy Holdings Ltd.....	932,000 21,162
	China Sanjiang Fine Chemicals Co. Ltd.....	6,955,000 1,286,587
	China SCE Group Holdings Ltd.....	16,275,400 1,428,530
	China Science Publishing & Media Ltd., Class A.....	215,000 245,431
#*	China Shanshui Cement Group Ltd.....	80,000 19,493
#*Ω	China Shengmu Organic Milk Ltd.....	5,757,000 271,687
	China Shenhua Energy Co. Ltd., Class H.....	12,285,500 34,722,992
	China Shineway Pharmaceutical Group Ltd.....	2,580,000 2,054,493
#	China Shuifa Singyes Energy Holdings Ltd.....	1,598,000 235,878
*	China Silver Group Ltd.....	10,000,000 495,653
	China South City Holdings Ltd.....	34,058,711 2,302,845
	China South Publishing & Media Group Co. Ltd., Class A.....	785,334 1,039,576
*	China Southern Airlines Co. Ltd., Sponsored ADR.....	28,426 782,284
*	China Southern Airlines Co. Ltd., Class H.....	15,362,000 8,319,631
	China Southern Power Grid Energy Efficiency & Clean Energy Co. Ltd., Class A.....	240,219 247,528
	China Starch Holdings Ltd.....	21,115,000 754,974
#	China State Construction Development Holdings Ltd.....	3,096,000 851,029
	China State Construction Engineering Corp. Ltd., Class A.....	7,859,092 5,879,993
	China State Construction International Holdings Ltd.....	9,306,000 9,649,514
	China Sunshine Paper Holdings Co. Ltd.....	5,201,500 1,326,244
	China Suntien Green Energy Corp. Ltd., Class H.....	10,487,000 5,143,864
	China Taiping Insurance Holdings Co. Ltd.....	14,974,730 15,790,497
	China Testing & Certification International Group Co. Ltd., Class A.....	250,407 465,357
*	China Tianbao Group Development Co. Ltd.....	430,000 168,506
#*	China Tianrui Group Cement Co. Ltd.....	22,000 17,598
	China Tianying, Inc., Class A.....	1,716,946 1,710,350
	China Tobacco International HK Co. Ltd.....	64,000 92,467
	China Tourism Group Duty Free Corp. Ltd., Class A.....	283,217 8,846,286
Ω	China Tower Corp. Ltd., Class H.....	73,164,000 9,412,738
	China Traditional Chinese Medicine Holdings Co. Ltd.....	24,262,000 10,299,675
*	China TransInfo Technology Co. Ltd., Class A.....	823,442 1,252,029
#*	China Travel International Investment Hong Kong Ltd.....	21,135,892 3,987,174
*	China Tungsten & Hightech Materials Co. Ltd., Class A.....	518,900 1,365,905
	China Union Holdings Ltd., Class A.....	1,049,234 612,198
	China Vanke Co. Ltd., Class H.....	9,548,576 18,162,122
Ω	China Vast Industrial Urban Development Co. Ltd.....	1,506,000 448,671
*††	China Vered Financial Holding Corp. Ltd.....	1,620,000 8,833
	China Water Affairs Group Ltd.....	6,172,000 5,540,089
	China West Construction Group Co. Ltd., Class A.....	715,900 828,968
*††	China Wood Optimization Holding Ltd.....	2,848,000 61,242
	China World Trade Center Co. Ltd., Class A.....	272,900 584,415
Ω	China Xinhua Education Group Ltd.....	245,000 36,386
	China XLX Fertiliser Ltd.....	4,846,000 3,132,805
	China Yangtze Power Co. Ltd., Class A.....	2,583,803 9,168,050
	China Yongda Automobiles Services Holdings Ltd.....	11,279,500 9,725,955
Ω	China Yuhua Education Corp. Ltd.....	15,358,000 2,264,391
*	China Yurun Food Group Ltd.....	2,163,000 148,587
#*	China ZhengTong Auto Services Holdings Ltd.....	9,844,500 639,807
	China Zhenhua Group Science & Technology Co. Ltd., Class A.....	58,000 1,020,623
*	China Zheshang Bank Co. Ltd., Class H.....	162,000 75,664
*	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	292,074 120,187
#*††	China Zhongwang Holdings Ltd.....	14,337,979 575,353
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	230,100 294,478
	Chinasoft International Ltd.....	21,046,000 18,017,732
*	Chindata Group Holdings Ltd., ADR.....	336,664 2,403,781
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	591,800 818,658

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Chongqing Brewery Co. Ltd., Class A.....	85,900 \$ 1,567,699
	Chongqing Changan Automobile Co. Ltd., Class A.....	674,036 1,841,614
	Chongqing Department Store Co. Ltd., Class A.....	226,021 749,802
*	Chongqing Dima Industry Co. Ltd., Class A.....	1,935,401 619,933
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	649,301 1,220,113
*	Chongqing Iron & Steel Co. Ltd., Class H.....	3,572,000 438,647
	Chongqing Machinery & Electric Co. Ltd., Class H.....	1,843,962 138,127
#	Chongqing Rural Commercial Bank Co. Ltd., Class H.....	22,856,000 7,953,518
	Chongqing Sanfeng Environment Group Corp., Ltd., Class A.....	561,100 602,678
	Chongqing Zaisheng Technology Corp. Ltd., Class A.....	332,540 318,951
	Chongqing Zhifei Biological Products Co. Ltd., Class A.....	260,112 3,843,641
	Chongqing Zongshen Power Machinery Co. Ltd., Class A.....	705,800 740,979
	Chongyi Zhangyuan Tungsten Industry Co. Ltd., Class A.....	417,900 522,778
	Chow Tai Seng Jewellery Co. Ltd., Class A.....	618,089 1,271,567
	Chu Kong Shipping Enterprises Group Co. Ltd.....	166,000 19,687
#	CIFI Ever Sunshine Services Group Ltd.....	4,894,000 3,528,684
	CIFI Holdings Group Co. Ltd.....	36,648,575 9,953,460
#	CIMC Enric Holdings Ltd.....	6,108,000 5,678,037
Ω	CIMC Vehicles Group Co. Ltd., Class H.....	146,000 94,092
	Cinda Real Estate Co. Ltd., Class A.....	1,972,000 1,740,639
	Cisen Pharmaceutical Co. Ltd., Class A.....	226,600 401,619
*	CITIC Guoan Information Industry Co. Ltd., Class A.....	1,988,450 779,889
	CITIC Ltd.....	20,213,567 21,862,652
	CITIC Press Corp., Class A.....	59,194 167,583
	CITIC Resources Holdings Ltd.....	23,768,000 1,487,690
	CITIC Securities Co. Ltd., Class H.....	6,733,650 13,845,627
	City Development Environment Co. Ltd., Class A.....	405,540 639,237
#*	Citychamp Watch & Jewellery Group Ltd.....	11,226,000 1,699,645
*	CMGE Technology Group Ltd.....	778,000 211,909
	CMST Development Co. Ltd., Class A.....	856,000 707,298
*	CNFinance Holdings Ltd., ADR.....	48,387 112,742
	CNHTC Jinan Truck Co. Ltd., Class A.....	789,873 1,535,198
	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	784,957 1,157,682
	CNOOC Energy Technology & Services Ltd., Class A.....	2,500,000 948,240
	CNSIG Inner Mongolia Chemical Industry Co. Ltd.....	564,000 1,702,271
	COFCO Biotechnology Co. Ltd., Class A.....	824,400 1,064,209
	COFCO Joycome Foods Ltd.....	19,000,000 8,243,302
	COFCO Sugar Holding Co. Ltd., Class A.....	576,153 630,973
*††	Colour Life Services Group Co. Ltd.....	3,381,545 200,311
*	Comba Telecom Systems Holdings Ltd.....	9,354,000 1,690,989
	Concord New Energy Group Ltd.....	58,255,909 5,485,409
*	Confidence Intelligence Holdings Ltd.....	20,000 91,960
	Consun Pharmaceutical Group Ltd.....	3,930,000 2,153,588
	Contec Medical Systems Co. Ltd., Class A.....	96,800 384,590
*	Contemporary Amperex Technology Co. Ltd., Class A.....	221,878 16,858,767
*	Continental Aerospace Technologies Holding Ltd.....	16,594,207 208,739
*	Coolpad Group Ltd.....	20,930,000 324,920
	COSCO SHIPPING Development Co. Ltd., Class H.....	28,072,300 4,554,351
*	COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	10,396,000 7,148,104
	COSCO SHIPPING Holdings Co. Ltd., Class H.....	19,375,849 29,069,236
	COSCO SHIPPING International Hong Kong Co. Ltd.....	4,532,000 1,239,638
	COSCO SHIPPING Ports Ltd.....	13,264,517 9,902,244
*Ω	Cosmo Lady China Holdings Co. Ltd.....	3,495,000 133,029
#	Country Garden Holdings Co. Ltd.....	49,707,191 19,222,731
	Country Garden Services Holdings Co. Ltd.....	7,487,673 16,697,843
	CPMC Holdings Ltd.....	4,230,000 1,668,711
*	CPT Technology Group Co., Ltd., Class A.....	148,700 46,161
	CQ Pharmaceutical Holding Co. Ltd., Class A.....	365,400 281,535
#*	Crazy Sports Group Ltd.....	16,280,600 600,569

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
	CRRC Corp. Ltd., Class H.....	2,763,000 \$ 1,027,634
	Crystal Clear Electronic Material Co. Ltd., Class A.....	116,980 306,689
#Ω	CSC Financial Co. Ltd., Class H.....	3,073,500 2,871,770
	CSG Holding Co. Ltd., Class A.....	1,401,142 1,387,071
	CSPC Innovation Pharmaceutical Co. Ltd., Class A.....	188,595 434,639
	CSPC Pharmaceutical Group Ltd.....	44,424,400 48,642,689
#	CSSC Hong Kong Shipping Co. Ltd.....	6,198,000 1,144,150
	CSSC Science & Technology Co. Ltd., Class A.....	251,106 478,656
	CTS International Logistics Corp. Ltd., Class A.....	731,000 995,298
*	CWT International Ltd.....	23,990,000 204,611
*	Cybernaut International Holdings Co. Ltd.....	492,000 7,755
	D&O Home Collection Group Co. Ltd., Class A.....	65,593 80,400
	Da Ming International Holdings Ltd.....	112,000 35,446
	Daan Gene Co. Ltd., Class A.....	599,980 1,673,730
Ω	Dali Foods Group Co. Ltd.....	10,004,000 4,763,252
*	Dalian Bio-Chem Co. Ltd., Class A.....	43,200 95,644
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	802,500 955,700
	Dalipal Holdings Ltd.....	948,000 321,894
	Daqin Railway Co. Ltd., Class A.....	2,784,238 2,501,576
	Dare Power Dekor Home Co. Ltd., Class A.....	277,309 359,856
	Dashang Co. Ltd., Class A.....	171,732 443,531
	DaShenLin Pharmaceutical Group Co. Ltd., Class A.....	278,880 1,334,685
	Datang International Power Generation Co. Ltd., Class H.....	14,306,000 2,647,079
	Dawnrays Pharmaceutical Holdings Ltd.....	5,718,982 916,111
	Dazhong Transportation Group Co. Ltd., Class A.....	576,400 268,837
	Dazzle Fashion Co. Ltd., Class A.....	227,340 476,886
	DBG Technology Co. Ltd., Class A.....	501,756 828,825
	DeHua TB New Decoration Materials Co. Ltd., Class A.....	477,483 675,451
*	Deppon Logistics Co. Ltd., Class A.....	576,217 1,142,738
	Dexin China Holdings Co. Ltd.....	734,000 203,536
	DHC Software Co. Ltd., Class A.....	790,212 726,473
	Dian Diagnostics Group Co. Ltd., Class A.....	255,700 1,165,587
#	Differ Group Holding Co. Ltd.....	17,510,000 4,236,256
	Digital China Group Co. Ltd., Class A.....	367,761 1,010,484
	Digital China Holdings Ltd.....	6,480,000 2,891,537
	Digital China Information Service Co. Ltd., Class A.....	416,157 695,280
	Do-Fluoride Chemicals Co. Ltd., Class A.....	254,394 1,841,169
	Dong-E-E-Jiao Co. Ltd., Class A.....	205,643 1,093,737
	Dongfang Electric Corp. Ltd., Class H.....	1,784,800 2,256,366
	Dongfang Electronics Co. Ltd., Class A.....	596,753 723,841
	Dongfeng Motor Group Co. Ltd., Class H.....	16,784,000 11,597,652
	Dongguan Aohai Technology Co. Ltd., Class A.....	17,000 120,378
	Dongguan Development Holdings Co. Ltd., Class A.....	341,000 510,748
	Dongjiang Environmental Co. Ltd., Class H.....	1,479,595 550,358
	Dongxing Securities Co. Ltd., Class A.....	645,055 786,957
	Dongyue Group Ltd.....	14,988,000 16,301,498
*	DouYu International Holdings Ltd., ADR.....	348,527 397,321
*	Duiba Group Ltd.....	803,200 100,234
#	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	2,657,000 1,034,886
	East Group Co. Ltd., Class A.....	649,900 845,107
	East Money Information Co. Ltd., Class A.....	1,279,641 4,238,392
	E-Commodities Holdings Ltd.....	15,438,000 3,527,909
	Ecovacs Robotics Co. Ltd., Class A.....	79,392 1,093,003
	Edan Instruments, Inc., Class A.....	130,388 186,685
	Edifier Technology Co. Ltd., Class A.....	450,700 574,217
	Edvantage Group Holdings Ltd.....	2,434,221 682,088
	EEKA Fashion Holdings Ltd.....	666,500 1,070,596
	EIT Environmental Development Group Co. Ltd., Class A.....	136,913 373,334
	Electric Connector Technology Co. Ltd., Class A.....	94,650 672,581

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
	Elion Energy Co. Ltd., Class A.....	1,045,465 \$ 769,442
	Enjoyor Technology Co. Ltd., Class A.....	332,700 383,079
	ENN Energy Holdings Ltd.....	2,411,500 39,337,811
	ENN Natural Gas Co. Ltd., Class A.....	809,895 2,076,093
	Eoptolink Technology, Inc.Ltd., Class A.....	271,660 1,015,593
	Era Co. Ltd., Class A.....	438,900 355,283
#	Essex Bio-technology Ltd.....	1,599,000 723,549
	Eternal Asia Supply Chain Management Ltd., Class A.....	472,400 455,590
*	Ev Dynamics Holdings Ltd.....	9,810,000 53,759
#	EVA Precision Industrial Holdings Ltd.....	11,860,516 3,183,544
	Eve Energy Co. Ltd., Class A.....	56,882 799,183
	Everbright Jiabao Co. Ltd., Class A.....	1,132,030 563,813
Ω	Everbright Securities Co. Ltd., Class H.....	1,016,200 646,740
*	EverChina International Holdings Co. Ltd.....	18,107,500 410,091
*Ω	Everest Medicines Ltd.....	7,000 14,493
*	Fang Holdings Ltd., ADR.....	8,556 8,556
*	Fangda Carbon New Material Co. Ltd., Class A.....	784,129 823,968
	Fangda Special Steel Technology Co. Ltd., Class A.....	1,682,131 1,676,351
#	Fanhua, Inc., Sponsored ADR.....	161,175 848,586
#	Far East Horizon Ltd.....	15,177,000 12,509,451
	FAW Jiefang Group Co. Ltd., Class A.....	722,200 934,033
	FAWER Automotive Parts Co. Ltd., Class A.....	538,778 478,338
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	534,300 1,146,834
	Fibocom Wireless, Inc., Class A.....	283,995 1,081,318
*	FIH Mobile Ltd.....	8,957,000 1,199,022
	Financial Street Holdings Co. Ltd., Class A.....	1,113,355 948,120
#	FinVolution Group, ADR.....	293,011 1,227,716
	First Capital Securities Co. Ltd., Class A.....	970,200 880,704
	First Tractor Co. Ltd., Class H.....	1,384,000 588,533
#*	Flat Glass Group Co. Ltd., Class H.....	1,561,000 5,658,085
	Focus Media Information Technology Co. Ltd., Class A.....	2,490,800 2,188,589
	Foryou Corp.....	2,600 22,255
	Foshan Haitian Flavouring & Food Co. Ltd., Class A.....	627,672 7,712,581
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	307,884 379,271
	Fosun International Ltd.....	10,718,620 8,444,811
*	Founder Holdings Ltd.....	948,000 59,076
	Founder Securities Co. Ltd., Class A.....	1,286,500 1,256,301
	Fountain SET Holdings Ltd.....	526,000 72,281
	Foxconn Industrial Internet Co. Ltd., Class A.....	951,800 1,421,447
#	FriendTimes, Inc.....	856,000 127,411
	Fu Shou Yuan International Group Ltd.....	10,819,000 7,370,337
*	Fuan Pharmaceutical Group Co. Ltd., Class A.....	594,700 340,575
	Fufeng Group Ltd.....	17,673,800 10,248,368
*††	Fuguiniao Co. Ltd.....	782,600 0
*	Fujian Boss Software Development Co. Ltd., Class A.....	91,420 311,735
	Fujian Funeng Co. Ltd., Class A.....	658,603 1,155,898
	Fujian Longking Co. Ltd., Class A.....	462,211 834,312
	Fujian Star-net Communication Co. Ltd., Class A.....	283,508 950,024
	Fujian Sunner Development Co. Ltd., Class A.....	411,508 1,209,594
*	Fullshare Holdings Ltd.....	41,277,517 605,977
	Fulongma Group Co. Ltd., Class A.....	209,100 334,585
	Fusen Pharmaceutical Co. Ltd.....	48,000 5,879
Ω	Fuyao Glass Industry Group Co. Ltd., Class H.....	3,270,000 15,862,665
	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	114,200 692,091
#Ω	Ganfeng Lithium Co. Ltd., Class H.....	852,239 7,706,169
#*	Ganglong China Property Group Ltd.....	203,000 108,544
	Gansu Qilianshan Cement Group Co. Ltd., Class A.....	424,200 714,120
	Gansu Shangfeng Cement Co. Ltd., Class A.....	700,910 1,536,261
	Gaona Aero Material Co. Ltd., Class A.....	103,100 751,685

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	G-bits Network Technology Xiamen Co. Ltd., Class A.....	29,200 \$ 1,541,123
	GCL Energy Technology Co. Ltd.....	305,995 790,498
#*	GCL New Energy Holdings Ltd.....	24,848,000 453,078
*	GCL Technology Holdings Ltd.....	93,070,320 40,730,593
*	GD Power Development Co. Ltd., Class A.....	1,913,278 1,083,628
#*	GDS Holdings Ltd., ADR.....	145,833 4,036,657
*	GDS Holdings Ltd., Class A.....	371,500 1,272,451
	Geely Automobile Holdings Ltd.....	17,986,000 35,664,328
	GEM Co. Ltd., Class A.....	554,200 804,633
	Gemdale Corp., Class A.....	897,400 1,561,452
	Gemdale Properties & Investment Corp. Ltd.....	62,684,000 5,186,125
Ω	Genertec Universal Medical Group Co. Ltd.....	7,314,500 4,601,480
*	Genimous Technology Co. Ltd., Class A.....	597,110 521,903
*Ω	Genor Biopharma Holdings Ltd.....	48,000 20,120
	Geovis Technology Co. Ltd., Class A.....	19,863 200,768
	GEPIC Energy Development Co. Ltd., Class A.....	53,700 47,624
	Getein Biotech, Inc., Class A.....	234,298 486,262
	GF Securities Co. Ltd., Class H.....	3,859,200 5,108,748
	Giant Network Group Co. Ltd., Class A.....	873,348 1,088,362
	Gigadevice Semiconductor Beijing, Inc., Class A.....	59,403 1,047,216
	Ginlong Technologies Co. Ltd., Class A.....	56,495 1,927,318
	Giarun Technology Co. Ltd., Class A.....	282,300 674,568
*	Glorious Property Holdings Ltd.....	17,149,712 293,152
*	Glory Land Co. Ltd.....	5,367,000 134,437
	GoerTek, Inc., Class A.....	662,144 3,131,027
	Goke Microelectronics Co. Ltd., Class A.....	79,782 795,595
	Goldcard Smart Group Co. Ltd.....	195,200 291,948
	Golden Eagle Retail Group Ltd.....	3,171,000 2,232,055
Ω	Golden Throat Holdings Group Co. Ltd.....	1,082,500 266,046
	GoldenHome Living Co. Ltd., Class A.....	48,860 185,595
	Goldenmax International Technology Ltd., Class A.....	350,771 477,279
	Goldlion Holdings Ltd.....	1,458,866 252,682
	Goldpac Group Ltd.....	2,076,000 428,695
#*	GOME Retail Holdings Ltd.....	73,215,660 2,704,817
*	Goodbaby International Holdings Ltd.....	1,236,000 144,925
*	Gosuncn Technology Group Co. Ltd., Class A.....	688,950 397,765
	Gotion High-tech Co. Ltd., Class A.....	102,700 597,131
*	Grand Baoxin Auto Group Ltd.....	7,576,864 493,219
*	Grand Industrial Holding Group Co. Ltd.....	58,900 97,795
	Grand Pharmaceutical Group Ltd., Class L.....	9,737,500 5,395,441
	Grandblue Environment Co. Ltd., Class A.....	198,427 618,971
*	Grandjoy Holdings Group Co. Ltd., Class A.....	1,580,701 842,886
	Great Wall Motor Co. Ltd., Class H.....	5,984,250 9,486,919
*	Greatown Holdings Ltd., Class A.....	1,709,152 832,396
	Greatview Aseptic Packaging Co. Ltd.....	7,606,000 1,431,964
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	697,053 3,445,247
*	Gree Real Estate Co. Ltd., Class A.....	908,157 805,764
	Greenland Holdings Corp. Ltd., Class A.....	1,901,583 1,002,503
#	Greenland Hong Kong Holdings Ltd.....	9,371,275 1,086,721
	Greentown China Holdings Ltd.....	8,478,000 16,758,125
Ω	Greentown Management Holdings Co. Ltd.....	2,787,000 2,318,338
	Greentown Service Group Co. Ltd.....	9,754,000 8,730,377
	GRG Banking Equipment Co. Ltd., Class A.....	950,796 1,298,966
	Guangdong Advertising Group Co. Ltd., Class A.....	470,100 331,304
	Guangdong Aofei Data Technology Co. Ltd., Class A.....	252,720 392,828
	Guangdong Baolihua New Energy Stock Co. Ltd., Class A.....	785,111 588,266
*	Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	624,330 1,105,104
*	Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	645,300 489,775

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Guangdong Dongpeng Holdings Co. Ltd. ....	271,700	\$ 327,305
Guangdong Dowstone Technology Co., Ltd., Class A.....	280,832	926,405
Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	506,516	524,432
Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	215,364	725,063
Guangdong Haid Group Co. Ltd., Class A.....	135,218	1,319,384
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	1,480,445	2,543,211
Guangdong Hongda Holdings Group Co. Ltd., Class A.....	308,200	1,382,618
Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A.....	813,473	598,265
Guangdong Huiyun Tianium Industry Co. Ltd., Class A.....	43,700	85,100
Guangdong HybriBio Biotech Co. Ltd., Class A.....	295,650	902,489
Guangdong Investment Ltd.....	9,984,000	9,725,668
Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	66,100	790,241
Guangdong Land Holdings Ltd.....	2,543,361	284,302
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	278,400	315,703
* Guangdong Shenglu Telecommunication Tech Co. Ltd., Class A.....	425,882	523,888
Guangdong Shirongzhaoye Co. Ltd., Class A.....	50,515	53,595
Guangdong Sirio Pharma Co. Ltd., Class A.....	23,550	102,855
Guangdong South New Media Co. Ltd., Class A.....	112,979	579,254
Guangdong Tapai Group Co. Ltd., Class A.....	841,995	1,031,878
Guangdong Topstar Technology Co. Ltd., Class A.....	7,400	17,224
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	571,900	1,934,815
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	366,504	846,761
Guanghui Energy Co. Ltd., Class A.....	3,166,314	4,585,381
* Guangshen Railway Co. Ltd., Class H.....	11,070,700	1,874,841
Guangxi Guiguan Electric Power Co. Ltd., Class A.....	32,500	30,241
Guangxi Liugong Machinery Co. Ltd., Class A.....	707,563	676,032
Guangxi LiuYao Group Co. Ltd., Class A.....	150,400	373,361
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	1,736,914	733,147
Guangzhou Automobile Group Co. Ltd., Class H.....	5,983,690	5,616,602
Guangzhou Baiyun International Airport Co. Ltd., Class A.....	766,426	1,472,900
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	1,408,000	3,719,560
Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	2,500	27,786
Guangzhou GRG Metrology & Test Co. Ltd., Class A.....	258,400	917,717
Guangzhou Haige Communications Group, Inc. Co., Class A.....	946,900	1,258,538
Guangzhou Hi-Target Navigation Tech Co. Ltd., Class A.....	25,100	32,450
Guangzhou Jet Biofiltration Co., Ltd., Class A.....	1,657	10,487
Guangzhou KDT Machinery Co. Ltd., Class A.....	109,480	257,230
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	86,800	897,189
Guangzhou Restaurant Group Co. Ltd., Class A.....	313,087	1,066,996
Guangzhou Shangpin Home Collection Co. Ltd., Class A.....	37,579	128,426
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	119,924	1,211,752
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	361,260	2,813,630
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	156,031	868,236
Guangzhou Yuexiu Financial Holdings Group Co. Ltd., Class A.....	756,337	719,615
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	225,000	260,622
Guilin Sanjin Pharmaceutical Co. Ltd., Class A.....	89,382	174,913
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	432,200	494,641
* Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	394,700	641,309
Guizhou Gas Group Corp. Ltd., Class A.....	454,600	556,678
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	954,829	1,200,984
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	718,500	580,014
Guocheng Mining Co. Ltd., Class A.....	44,700	125,949
# Guolian Securities Co. Ltd., Class H.....	758,000	415,657
Guomai Technologies, Inc., Class A.....	527,954	454,557
Guosen Securities Co. Ltd., Class A.....	873,697	1,195,768
* Guosheng Financial Holding, Inc., Class A.....	613,276	759,424
#Ω Guotai Junan Securities Co. Ltd., Class H.....	1,011,800	1,202,752
Guoyuan Securities Co. Ltd., Class A.....	1,022,145	982,048
#*Ω Haichang Ocean Park Holdings Ltd.....	4,757,000	4,853,816

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Haier Smart Home Co. Ltd., Class A.....	914,762 \$ 3,370,606
	Haier Smart Home Co. Ltd., Class H.....	10,805,199 34,582,128
*	Hailiang Education Group, Inc., ADR.....	18,179 239,599
	Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	117,824 348,451
*	Hainan Development Holdings Nanhai Co. Ltd., Class A.....	314,600 611,703
	Hainan Haide Capital Management Co. Ltd., Class A.....	577,165 1,309,414
*	Hainan Meilan International Airport Co. Ltd., Class H.....	1,661,000 4,074,871
	Hainan Poly Pharm Co. Ltd., Class A.....	196,196 835,904
*	Hainan Ruize New Building Material Co. Ltd., Class A.....	510,800 245,052
	Hainan Strait Shipping Co. Ltd., Class A.....	276,150 212,845
	Haitian International Holdings Ltd.....	5,949,000 14,236,676
	Haitong Securities Co. Ltd., Class H.....	7,793,600 5,219,769
#Ω	Haitong UniTrust International Leasing Co. Ltd., Class H.....	1,906,000 196,470
*	Hand Enterprise Solutions Co. Ltd., Class A.....	407,609 532,358
*	Hang Zhou Great Star Industrial Co. Ltd., Class A.....	308,200 886,900
	Hangcha Group Co. Ltd., Class A.....	422,229 935,427
	Hangjin Technology Co. Ltd., Class A.....	222,600 1,043,615
	Hangxiao Steel Structure Co. Ltd., Class A.....	1,062,320 958,808
	Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	1,832,599 2,594,145
*	Hangzhou Century Co. Ltd., Class A.....	391,600 298,562
	Hangzhou Chang Chuan Technology Co. Ltd., Class A.....	37,400 280,301
	Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	141,800 419,473
	Hangzhou First Applied Material Co. Ltd., Class A.....	173,728 1,804,428
	Hangzhou Haoyue Personal Care Co., Ltd., Class A.....	22,000 134,047
	Hangzhou Lion Electronics Co. Ltd., Class A.....	51,320 433,712
	Hangzhou Onechance Tech Corp., Class A.....	32,700 143,591
	Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	409,357 2,345,994
	Hangzhou Robam Appliances Co. Ltd., Class A.....	173,645 730,055
	Hangzhou Silan Microelectronics Co. Ltd., Class A.....	231,900 1,436,689
	Hangzhou Tigermed Consulting Co. Ltd., Class A.....	32,500 492,889
Ω	Hangzhou Tigermed Consulting Co. Ltd., Class H.....	241,300 2,506,279
	Hangzhou Zhongheng Electric Co. Ltd., Class A.....	141,500 175,092
	Han's Laser Technology Industry Group Co. Ltd., Class A.....	383,061 1,809,251
Ω	Hansoh Pharmaceutical Group Co. Ltd.....	1,368,000 2,666,359
	Haohua Chemical Science & Technology Co. Ltd., Class A.....	66,300 430,953
*Ω	Harbin Bank Co. Ltd., Class H.....	663,000 51,530
	Harbin Boshi Automation Co. Ltd., Class A.....	403,156 760,711
*	Harbin Electric Co. Ltd., Class H.....	4,808,587 1,391,288
*	Harbin Gloria Pharmaceuticals Co. Ltd., Class A.....	878,309 330,064
††	Harmonicare Medical Holdings Ltd.....	898,000 43,757
	HBIS Resources Co. Ltd., Class A.....	454,300 856,670
*	HC Group, Inc.....	2,795,000 156,650
	Health & Happiness H&H International Holdings Ltd.....	2,388,000 2,871,610
	Healthcare Co., Ltd., Class A.....	73,300 133,754
	Hebei Changshan Biochemical Pharmaceutical Co. Ltd., Class A.....	229,400 214,120
*	Hebei Construction Group Corp. Ltd., Class H.....	215,500 27,481
	Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A.....	250,200 965,322
	Hefei Meiya Optoelectronic Technology, Inc., Class A.....	242,710 785,043
	Hefei Urban Construction Development Co. Ltd., Class A.....	324,209 370,538
	Heilongjiang Agriculture Co. Ltd., Class A.....	514,500 1,072,787
#	Hello Group, Inc., Sponsored ADR.....	1,497,770 6,710,010
	Henan Jindan Lactic Acid Technology Co. Ltd., Class A.....	6,200 28,078
	Henan Jinma Energy Co. Ltd., Class H.....	496,000 213,995
	Henan Lingrui Pharmaceutical Co., Class A.....	313,700 547,739
	Henan Pinggao Electric Co. Ltd., Class A.....	557,900 711,961
*	Henan Senyuan Electric Co. Ltd., Class A.....	82,000 40,252
	Henan Shenhua Coal & Power Co. Ltd., Class A.....	774,392 1,655,545
	Henan Shuanghui Investment & Development Co. Ltd., Class A.....	826,843 3,295,828
	Henan Thinker Automatic Equipment Co. Ltd., Class A.....	228,900 454,755

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Henan Yicheng New Energy Co. Ltd., Class A.....	567,800	\$ 537,663
	Henan Yuguang Gold & Lead Co. Ltd., Class A.....	499,900	399,481
*	Henan Yuneng Holdings Co., Ltd., Class A.....	134,699	126,263
	Henan Zhongyuan Expressway Co. Ltd., Class A.....	1,011,125	463,567
	Henderson Investment Ltd.....	811,000	34,073
	Hengan International Group Co. Ltd.....	6,354,122	30,755,312
*	Hengdeli Holdings Ltd.....	14,196,800	462,726
	Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	349,330	1,281,762
	Hengli Petrochemical Co. Ltd., Class A.....	1,791,883	5,376,556
	Hengtong Optic-electric Co. Ltd., Class A.....	980,049	2,280,091
	Hengyi Petrochemical Co. Ltd., Class A.....	1,494,644	2,077,796
	Hesteel Co. Ltd., Class A.....	4,520,900	1,875,738
	Hexing Electrical Co. Ltd., Class A.....	238,650	577,648
*	Hi Sun Technology China Ltd.....	9,516,000	1,123,866
*	Hilong Holding Ltd.....	12,037,000	1,179,561
	Hisense Home Appliances Group Co. Ltd., Class H.....	3,291,000	3,800,158
	Hithink RoyalFlush Information Network Co. Ltd., Class A.....	147,908	1,893,672
*	Holitech Technology Co. Ltd., Class A.....	1,403,500	613,259
*	Homeland Interactive Technology Ltd.....	418,000	83,731
*	Hongda Xingye Co. Ltd., Class A.....	1,752,121	956,773
	Hongfa Technology Co. Ltd., Class A.....	288,836	1,762,846
*	Honghua Group Ltd.....	18,594,000	567,866
*	Hongli Zhihui Group Co. Ltd., Class A.....	264,500	344,809
	Hongta Securities Co. Ltd., Class A.....	210,080	275,505
*††Ω	Honworld Group Ltd.....	750,000	54,994
Ω	Hope Education Group Co. Ltd.....	35,486,000	2,986,088
#	Hopefluent Group Holdings Ltd.....	204,000	29,310
#	Hopson Development Holdings Ltd.....	7,934,299	10,486,744
††	Hua Han Health Industry Holdings Ltd.....	17,460,041	125,225
#*Ω	Hua Hong Semiconductor Ltd.....	4,578,000	13,712,005
	Huaan Securities Co. Ltd., Class A.....	2,070,640	1,333,674
	Huadian Power International Corp. Ltd., Class H.....	11,088,000	3,838,359
	Huadong Medicine Co. Ltd., Class A.....	235,132	1,573,469
	Huafa Industrial Co. Ltd. Zhuhai, Class A.....	1,577,205	1,820,304
	Huafon Chemical Co. Ltd., Class A.....	1,759,491	1,988,044
*	Huafon Microfibre Shanghai Technology Co. Ltd.....	808,365	478,341
	Huafu Fashion Co. Ltd., Class A.....	1,130,850	617,055
	Huagong Tech Co. Ltd., Class A.....	83,100	272,831
	Huaibei Mining Holdings Co. Ltd., Class A.....	803,000	1,554,009
	Hualan Biological Engineering, Inc., Class A.....	320,060	952,273
*	Huaneng Power International, Inc., Class H.....	16,922,000	8,090,602
#*	Huanxi Media Group Ltd.....	2,260,000	362,600
	Huapont Life Sciences Co. Ltd., Class A.....	770,523	675,969
Ω	Huatai Securities Co. Ltd., Class H.....	3,859,400	5,090,977
*	Huawen Media Group, Class A.....	875,755	317,637
	Huaxi Holdings Co. Ltd.....	610,000	101,062
	Huaxi Securities Co. Ltd., Class A.....	593,500	656,077
	Huaxia Bank Co. Ltd., Class A.....	2,003,788	1,523,896
	Huaxin Cement Co. Ltd., Class A.....	667,224	1,779,233
	Huayu Automotive Systems Co. Ltd., Class A.....	829,231	2,700,777
#	Huazhong In-Vehicle Holdings Co. Ltd.....	3,934,000	1,303,774
#	Huazhu Group Ltd., ADR.....	533,165	20,446,878
	Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	1,468,237	731,675
	Hubei Energy Group Co. Ltd., Class A.....	904,500	669,815
	Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	124,800	895,671
	Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	436,005	1,570,238
	Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	440,078	2,438,639
#	Huijing Holdings Co. Ltd.....	248,000	7,872
	Huisen Household International Group Ltd.....	478,000	38,308

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Huishang Bank Corp. Ltd., Class H.....	2,676,400	\$ 861,004
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	50,016	1,453,183
Humanwell Healthcare Group Co. Ltd., Class A.....	42,800	111,651
Hunan Aihua Group Co. Ltd., Class A.....	204,622	783,897
* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	437,300	223,772
* Hunan Friendship & Apollo Commercial Co. Ltd., Class A.....	617,000	423,082
Hunan Gold Corp. Ltd., Class A.....	467,804	857,185
Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	317,500	239,071
Hunan Valin Steel Co. Ltd., Class A.....	2,175,000	1,470,177
Hunan Zhongke Electric Co. Ltd., Class A.....	34,100	146,138
Hundsun Technologies, Inc., Class A.....	210,558	1,329,117
#* HUYA, Inc., ADR.....	337,962	1,115,275
#Ω Hygeia Healthcare Holdings Co. Ltd.....	1,145,600	6,587,797
* Hytera Communications Corp. Ltd., Class A.....	964,002	760,571
* HyUnion Holding Co. Ltd., Class A.....	724,900	810,667
* IAT Automobile Technology Co. Ltd., Class A.....	90,900	207,493
* iBO Technology Co. Ltd.....	400,000	123,223
*Ω iDreamSky Technology Holdings Ltd.....	2,497,600	1,516,868
Iflytek Co. Ltd., Class A.....	308,603	1,929,343
IKD Co. Ltd., Class A.....	372,733	1,085,905
Ω IMAX China Holding, Inc.....	950,700	849,409
Industrial & Commercial Bank of China Ltd., Class H.....	219,567,725	116,082,739
Industrial Bank Co. Ltd., Class A.....	2,917,880	7,708,182
Industrial Securities Co. Ltd., Class A.....	1,776,025	1,706,122
Infore Environment Technology Group Co. Ltd., Class A.....	952,101	720,380
#*Ω Ingdan, Inc.....	3,976,000	1,103,578
Ingenic Semiconductor Co. Ltd., Class A.....	33,900	449,145
#* Inke Ltd.....	1,065,000	164,004
Inmyshow Digital Technology Group Co. Ltd., Class A.....	530,800	617,297
Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	6,794,100	2,282,982
Inner Mongolia Dian Tou Energy Corp. Ltd., Class A.....	937,012	1,857,294
Inner Mongolia ERDOS Resources Co. Ltd., Class A.....	430,040	1,165,798
Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd., Class A.....	2,678,576	1,810,284
Inner Mongolia MengDian HuaNeng Thermal Power Corp. Ltd., Class A.....	854,400	464,699
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	517,900	583,701
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	1,149,400	6,114,874
Inner Mongolia Yitai Coal Co. Ltd., Class H.....	736,500	991,588
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	1,457,300	1,979,020
Inspur Electronic Information Industry Co. Ltd., Class A.....	189,000	682,257
* Inspur International Ltd.....	1,748,000	621,623
* Inspur Software Co. Ltd., Class A.....	72,500	140,491
Intco Medical Technology Co. Ltd., Class A.....	472,780	1,615,546
#*Ω International Alliance Financial Leasing Co. Ltd.....	1,947,000	1,002,482
#* iQIYI, Inc., ADR.....	1,872,104	7,151,437
IReader Technology Co. Ltd., Class A.....	216,355	499,620
* IRICO Group New Energy Co. Ltd., Class H.....	51,800	64,646
IVD Medical Holding Ltd.....	584,000	171,172
JA Solar Technology Co. Ltd., Class A.....	295,372	3,411,477
Jack Technology Co. Ltd., Class A.....	36,300	115,386
Jade Bird Fire Co. Ltd., Class A.....	51,200	231,333
Jafron Biomedical Co. Ltd., Class A.....	149,867	985,991
Jason Furniture Hangzhou Co. Ltd., Class A.....	130,657	896,758
JCET Group Co. Ltd., Class A.....	716,506	2,688,200
# JD.com, Inc., ADR.....	54,206	3,225,257
JD.com, Inc., Class A.....	952,692	28,421,227
Jenkem Technology Co. Ltd., Class A.....	10,950	370,544
* JH Educational Technology, Inc.....	542,000	260,249
* Jiayiyue Group Co. Ltd., Class A.....	400,101	725,285

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Jiangling Motors Corp. Ltd., Class A.....	188,125 \$ 515,474
#*	Jiangnan Group Ltd.....	16,139,000 463,020
	Jiangshan Oupai Door Industry Co. Ltd., Class A.....	21,400 129,857
	Jiangsu Bioperfectus Technologies Co. Ltd., Class A.....	40,082 684,038
	Jiangsu Boqian New Materials Stock Co. Ltd., Class A.....	59,500 431,092
	Jiangsu Canlon Building Materials Co., Ltd., Class A.....	36,900 81,898
	Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	1,020,800 1,171,376
	Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	11,900 125,713
	Jiangsu Eastern Shenghong Co. Ltd., Class A.....	988,616 2,899,599
*	Jiangsu Etern Co. Ltd., Class A.....	42,500 24,305
	Jiangsu Expressway Co. Ltd., Class H.....	6,080,000 5,305,789
	Jiangsu GoodWe Power Supply Technology Co. Ltd., Class A.....	3,300 168,551
	Jiangsu Guomao Reducer Co. Ltd., Class A.....	231,420 751,383
	Jiangsu Guotai International Group Co. Ltd., Class A.....	803,205 1,165,719
	Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	356,998 2,764,019
	Jiangsu Hengrui Medicine Co. Ltd., Class A.....	176,434 925,460
	Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	286,976 477,636
	Jiangsu Huahong Technology Stock Co. Ltd., Class A.....	265,700 835,523
	Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	1,652,200 1,198,741
	Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	44,500 149,854
*	Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	243,580 509,444
	Jiangsu King's Luck Brewery JSC Ltd., Class A.....	270,001 1,755,601
*	Jiangsu Leike Defense Technology Co. Ltd., Class A.....	575,000 487,590
*	Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	93,367 596,174
	Jiangsu Linyang Energy Co. Ltd., Class A.....	886,900 1,266,878
	Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	486,600 984,899
	Jiangsu Provincial Agricultural Reclamation & Development Corp.....	682,900 1,338,398
	Jiangsu Shagang Co. Ltd., Class A.....	1,531,232 1,030,964
	Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	780,900 3,217,895
	Jiangsu Sidike New Material Science & Technology Co. Ltd., Class A.....	65,560 272,714
	Jiangsu Sopo Chemical Co., Class A.....	483,716 767,247
	Jiangsu ToLand Alloy Co. Ltd., Class A.....	2,500 17,236
	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	292,758 7,186,476
	Jiangsu Yangnong Chemical Co. Ltd., Class A.....	90,300 1,542,582
	Jiangsu Yoke Technology Co. Ltd., Class A.....	32,100 242,261
	Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	377,274 1,509,936
	Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	1,650,271 1,325,880
*	Jiangsu Zhongtian Technology Co. Ltd., Class A.....	429,888 1,471,498
	Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	1,341,800 562,022
	Jiangxi Copper Co. Ltd., Class H.....	6,298,000 7,715,060
	Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	196,600 326,382
	Jiangxi Wannianqing Cement Co. Ltd., Class A.....	549,948 840,288
	Jiangzhong Pharmaceutical Co. Ltd., Class A.....	322,200 720,429
	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	603,800 569,395
*	Jiayin Group, Inc., ADR.....	13,813 31,494
	Jiayou International Logistics Co. Ltd., Class A.....	132,365 374,529
	Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	261,006 560,584
*	Jilin Electric Power Co. Ltd., Class A.....	439,900 477,916
*	Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	244,700 96,778
#	Jinchuan Group International Resources Co. Ltd.....	22,388,000 2,398,684
	Jinduicheng Molybdenum Co. Ltd., Class A.....	1,186,700 1,536,032
	Jingjin Equipment, Inc., Class A.....	84,740 418,012
*	Jingrui Holdings Ltd.....	2,527,000 189,930
	Jinhui Liquor Co. Ltd., Class A.....	144,100 641,204
#*	JinkoSolar Holding Co. Ltd., ADR.....	349,940 23,208,021
*	Jinlei Technology Co. Ltd., Class A.....	91,000 663,365
*	Jinmao Property Services Co. Ltd.....	345,664 177,737
	Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	350,600 710,433
*	Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	438,600 258,847

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
	Jinneng Science&Technology Co. Ltd., Class A.....	522,659 \$ 757,548
	Jinyu Bio-Technology Co. Ltd., Class A.....	229,420 285,956
	Jinyuan EP Co. Ltd., Class A.....	356,500 906,780
	Jiugui Liquor Co. Ltd., Class A.....	53,900 1,181,024
#Ω	Jiumaojiu International Holdings Ltd.....	4,354,000 9,473,783
	Jiuzhitang Co. Ltd., Class A.....	434,300 575,846
	Jizhong Energy Resources Co. Ltd., Class A.....	1,534,400 1,532,852
	JL Mag Rare-Earth Co. Ltd., Class A.....	211,767 1,458,066
	JNBY Design Ltd.....	1,918,500 1,786,841
	Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	712,349 1,167,101
	Joinn Laboratories China Co. Ltd., Class A.....	23,823 391,885
*	Jointo Energy Investment Co. Ltd. Hebei, Class A.....	335,100 250,997
	Jointown Pharmaceutical Group Co. Ltd., Class A.....	728,750 1,227,085
	Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	248,278 1,280,320
*	Joy City Property Ltd.....	20,088,000 714,581
*	Joy Spreader Group, Inc.....	2,878,000 923,460
	Joyoung Co. Ltd., Class A.....	358,234 935,284
#	JOYY, Inc., ADR.....	361,463 9,358,277
Ω	JS Global Lifestyle Co. Ltd.....	4,181,500 5,027,556
	JSTI Group, Class A.....	602,700 591,525
	Ju Teng International Holdings Ltd.....	6,558,090 1,187,937
	Juewei Food Co. Ltd., Class A.....	136,999 1,063,970
*	Juneyao Airlines Co. Ltd., Class A.....	616,800 1,364,990
	Jutal Offshore Oil Services Ltd.....	592,000 39,301
*	Kaiser China Cultural Co. Ltd., Class A.....	376,560 306,878
*	Kaishan Group Co. Ltd., Class A.....	299,000 680,689
*Ω	Kangda International Environmental Co. Ltd.....	3,087,000 247,617
	Kangji Medical Holdings Ltd.....	266,000 223,366
#*	Kasen International Holdings Ltd.....	4,450,000 268,821
	KBC Corp. Ltd., Class A.....	17,091 909,643
	Keboda Technology Co. Ltd., Class A.....	3,200 33,987
	Keeson Technology Corp. Ltd., Class A.....	127,232 243,086
	Kehua Data Co. Ltd., Class A.....	243,560 1,419,840
	Keshun Waterproof Technologies Co. Ltd., Class A.....	673,200 1,067,526
#	Kinetic Development Group Ltd.....	5,496,000 406,217
	Kingboard Holdings Ltd.....	7,406,166 21,668,266
	Kingboard Laminates Holdings Ltd.....	9,958,484 9,126,780
	KingClean Electric Co. Ltd., Class A.....	180,175 828,013
*	Kingdee International Software Group Co. Ltd.....	547,600 1,182,335
	Kingfa Sci & Tech Co. Ltd., Class A.....	914,590 1,370,754
*	Kingsoft Cloud Holdings Ltd., ADR.....	44,220 145,042
	Kingsoft Corp. Ltd.....	5,596,000 18,684,814
*	Ko Yo Chemical Group Ltd.....	1,440,000 46,794
	Konfoong Materials International Co. Ltd., Class A.....	70,659 778,780
*	Kong Sun Holdings Ltd.....	575,000 2,991
	Konka Group Co. Ltd., Class A.....	662,400 523,295
	KPC Pharmaceuticals, Inc., Class A.....	418,896 720,491
*	Kuang-Chi Technologies Co. Ltd., Class A.....	386,400 1,033,144
*	Kuke Music Holding Ltd., ADR.....	13,122 19,814
	Kunlun Energy Co. Ltd.....	27,992,000 20,606,789
	Kunlun Tech Co. Ltd., Class A.....	308,593 657,969
	Kunming Yunnei Power Co. Ltd., Class A.....	614,500 288,538
*	Kunshan Kersen Science & Technology Co. Ltd., Class A.....	257,306 299,635
*	Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	213,782 540,577
	Kweichow Moutai Co. Ltd., Class A.....	204,274 57,554,442
	KWG Group Holdings Ltd.....	10,951,644 2,218,790
	KWG Living Group Holdings Ltd.....	8,727,072 1,780,085
*	Lakala Payment Co. Ltd., Class A.....	548,390 1,449,689
*	Lanzhou Lishang Guochao Industrial Group Co. Ltd., Class A.....	306,300 284,897

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
	Lao Feng Xiang Co. Ltd., Class A.....	120,380 \$ 681,342
	Laobaixing Pharmacy Chain JSC, Class A.....	260,201 1,283,813
*	Launch Tech Co. Ltd., Class H.....	82,000 31,058
	LB Group Co. Ltd., Class A.....	739,585 2,237,084
#	Lee & Man Chemical Co. Ltd.....	1,805,339 1,590,248
	Lee & Man Paper Manufacturing Ltd.....	12,937,200 4,925,260
	Lee's Pharmaceutical Holdings Ltd.....	2,443,000 600,506
Ω	Legend Holdings Corp., Class H.....	4,002,200 4,586,118
	Lenovo Group Ltd.....	56,748,000 55,033,914
	Lens Technology Co. Ltd., Class A.....	956,928 1,550,840
*	Leo Group Co. Ltd., Class A.....	5,426,400 1,566,848
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	555,910 1,479,929
	Levima Advanced Materials Corp., Class A.....	88,800 636,614
*	LexinFintech Holdings Ltd., ADR.....	957,229 1,799,591
	Leyard Optoelectronic Co. Ltd., Class A.....	1,072,550 1,027,106
*	Li Auto, Inc., ADR.....	301,851 9,912,787
	Li Ning Co. Ltd.....	7,614,083 61,762,632
	LianChuang Electronic Technology Co., Ltd., Class A.....	54,500 143,159
	Lianhe Chemical Technology Co. Ltd., Class A.....	404,740 1,128,045
	Liao Ning Oxiranchem, Inc., Class A.....	282,800 457,600
	Liaoning Cheng Da Co. Ltd., Class A.....	399,572 820,403
	Liaoning Port Co. Ltd., Class H.....	1,274,000 120,152
	Lier Chemical Co. Ltd., Class A.....	463,300 1,545,329
*	Lifestyle China Group Ltd.....	2,141,500 215,894
*	Lifetech Scientific Corp.....	19,538,000 6,635,968
*	Lingbao Gold Group Co. Ltd., Class H.....	102,000 11,813
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	968,403 409,941
*	Lingyi iTech Guangdong Co., Class A.....	2,097,500 1,603,188
#*††	Link Motion, Inc., Sponsored ADR.....	206,737 0
	Liuzhou Iron & Steel Co. Ltd., Class A.....	127,500 72,161
	Livzon Pharmaceutical Group, Inc., Class H.....	1,257,417 3,748,592
	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	293,340 1,687,448
	LK Technology Holdings Ltd.....	977,500 1,707,739
#	Logan Group Co. Ltd.....	11,933,000 3,313,920
	Loncin Motor Co. Ltd., Class A.....	1,113,988 854,667
	Long Yuan Construction Group Co. Ltd., Class A.....	969,002 1,085,334
Ω	Longfor Group Holdings Ltd.....	8,551,500 28,573,699
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	370,831 536,374
	LONGi Green Energy Technology Co. Ltd., Class A.....	850,570 7,793,175
	Longshine Technology Group Co. Ltd., Class A.....	316,951 1,448,609
	Lonking Holdings Ltd.....	22,934,000 4,549,126
	Luenmei Quantum Co. Ltd., Class A.....	657,100 726,701
	Luolai Lifestyle Technology Co. Ltd., Class A.....	462,089 748,883
*	Luoniushan Co. Ltd., Class A.....	533,400 532,938
	Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	89,217 97,348
#*	Luoyang Glass Co. Ltd., Class H.....	1,222,000 2,103,071
	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A.....	47,090 675,027
	Lushang Health Industry Development Co. Ltd., Class A.....	344,700 486,154
	Luxi Chemical Group Co. Ltd., Class A.....	943,200 1,974,294
	Luxshare Precision Industry Co. Ltd., Class A.....	1,335,449 6,735,665
*Ω	Luye Pharma Group Ltd.....	15,097,000 4,528,490
	Luzhou Laojiao Co. Ltd., Class A.....	249,176 8,226,438
#*	LVGEM China Real Estate Investment Co. Ltd.....	1,752,000 223,418
*	Lvji Technology Holdings, Inc.....	310,000 19,491
	Maanshan Iron & Steel Co. Ltd., Class H.....	12,088,177 3,245,818
	Maccura Biotechnology Co. Ltd., Class A.....	345,673 981,083
*	Macrolink Culturaltainment Development Co. Ltd., Class A.....	970,300 347,584
	Mango Excellent Media Co. Ltd., Class A.....	385,097 1,796,962
*Ω	Maoyan Entertainment.....	1,637,000 1,485,836

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Maoye International Holdings Ltd. ....	2,174,000	\$ 63,699
*	Markor International Home Furnishings Co. Ltd., Class A ....	787,921	348,971
	Mayinglong Pharmaceutical Group Co. Ltd., Class A ....	196,000	627,745
*	Meilleure Health International Industry Group Ltd. ....	420,000	16,024
*	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A ....	938,500	706,100
#*Ω	Meitu, Inc. ....	10,808,500	1,147,039
*Ω	Meituan, Class B ....	1,029,700	23,099,619
	Metallurgical Corp. of China Ltd., Class H ....	10,765,000	2,250,907
	M-Grass Ecology & Environment Group Co. Ltd., Class A ....	280,886	166,519
*	Mianyang Fulin Precision Co. Ltd., Class A ....	189,900	584,300
	Midea Group Co. Ltd., Class A ....	1,915,651	15,657,099
Ω	Midea Real Estate Holding Ltd. ....	1,638,200	1,946,906
	Milkyway Chemical Supply Chain Service Co. Ltd., Class A ....	10,600	231,261
	Min Xin Holdings Ltd. ....	742,000	320,918
	Ming Yang Smart Energy Group Ltd., Class A ....	467,916	2,083,624
*	Mingfa Group International Co. Ltd. ....	4,101,000	189,771
	Minmetals Land Ltd. ....	9,937,644	859,932
Ω	Minsheng Education Group Co. Ltd. ....	1,854,000	151,708
	Minth Group Ltd. ....	6,783,000	18,132,573
	MLS Co. Ltd., Class A ....	921,000	1,330,497
*	MMG Ltd. ....	33,085,999	9,786,904
	Monalisa Group Co. Ltd., Class A ....	137,400	265,155
	Montage Technology Co. Ltd., Class A ....	98,057	834,546
*	Montnets Cloud Technology Group Co. Ltd., Class A ....	160,000	319,848
	Muyuan Foods Co. Ltd., Class A ....	234,451	2,079,663
*	Myhome Real Estate Development Group Co. Ltd., Class A ....	1,862,000	440,073
	MYS Group Co. Ltd., Class A ....	681,600	356,478
*††	Nan Hai Corp. Ltd. ....	35,000,000	117,263
	NanJi E-Commerce Co. Ltd., Class A ....	874,050	650,100
	Nanjing Hanrui Cobalt Co. Ltd., Class A ....	110,700	885,311
	Nanjing Iron & Steel Co. Ltd., Class A ....	2,527,900	1,146,183
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A ....	360,928	1,002,101
*	Nanjing Sample Technology Co. Ltd., Class H ....	89,000	47,931
	Nanjing Securities Co. Ltd., Class A ....	1,266,860	1,503,630
	Nanjing Xinjiekou Department Store Co. Ltd., Class A ....	681,048	1,021,787
	Nanjing Yunhai Special Metals Co. Ltd., Class A ....	308,417	1,238,630
	Nantong Jianghai Capacitor Co. Ltd., Class A ....	48,300	195,048
	NARI Technology Co. Ltd., Class A ....	773,955	3,358,320
	Natural Food International Holding Ltd., Class H ....	96,000	6,974
	NAURA Technology Group Co. Ltd., Class A ....	25,500	963,429
	NavInfo Co. Ltd., Class A ....	399,600	829,784
	NetDragon Websoft Holdings Ltd. ....	2,242,000	4,479,249
#	NetEase, Inc., ADR ....	596,434	55,456,433
	NetEase, Inc. ....	330,000	6,173,231
*Ω	New Century Healthcare Holding Co. Ltd. ....	58,000	6,752
	New China Life Insurance Co. Ltd., Class H ....	4,184,400	9,971,537
	New Hope Dairy Co. Ltd., Class A ....	59,400	98,799
*	New Hope Liuhe Co. Ltd., Class A ....	491,632	1,162,744
*	New Sparkle Roll International Group Ltd. ....	2,384,000	33,725
*	New World Department Store China Ltd. ....	3,072,538	425,678
*	Newborn Town, Inc. ....	884,000	258,487
	Newland Digital Technology Co. Ltd., Class A ....	521,789	1,181,589
#	Nexteer Automotive Group Ltd. ....	9,398,000	7,551,189
	Nine Dragons Paper Holdings Ltd. ....	18,794,000	15,500,232
	Ninestar Corp., Class A ....	117,128	873,705
	Ningbo Construction Co. Ltd., Class A ....	191,900	146,276
	Ningbo Haitian Precision Machinery Co. Ltd., Class A ....	65,300	225,798
	Ningbo Huaxiang Electronic Co. Ltd., Class A ....	481,400	1,224,738
*	Ningbo Jifeng Auto Parts Co. Ltd., Class A ....	288,050	676,456

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**EMERGING MARKETS CORE EQUITY PORTFOLIO**  
**CONTINUED**

		Shares	Value»
CHINA — (Continued)			
*	Ningbo Joyson Electronic Corp., Class A.....	876,231	\$ 2,812,282
	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	145,657	1,730,208
	Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	20,276	419,418
	Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	682,178	1,266,736
	Ningbo Tuopu Group Co. Ltd., Class A.....	151,318	2,080,482
	Ningbo Xusheng Auto Technology Co. Ltd., Class A.....	45,100	290,463
	Ningbo Yunsheng Co. Ltd., Class A.....	97,900	208,207
	Ningbo Zhoushan Port Co. Ltd., Class A.....	1,858,270	1,079,605
	Ningxia Baofeng Energy Group Co. Ltd., Class A.....	595,300	1,190,652
	Ningxia Jiaze New Energy Co. Ltd., Class A.....	475,100	333,645
*	NIO, Inc., ADR.....	822,681	16,231,496
*	Niu Technologies, Sponsored ADR.....	178,192	1,154,684
*	Noah Holdings Ltd., Sponsored ADR.....	93,308	1,623,559
	Norinco International Cooperation Ltd., Class A.....	252,330	287,102
	North Huajin Chemical Industries Co. Ltd., Class A.....	890,712	775,474
	North Industries Group Red Arrow Co. Ltd., Class A.....	180,118	878,215
	Northeast Pharmaceutical Group Co. Ltd., Class A.....	651,762	515,672
	Northeast Securities Co. Ltd., Class A.....	1,436,827	1,482,110
	Northking Information Technology Co. Ltd., Class A.....	18,360	54,671
	NSFOCUS Technologies Group Co. Ltd., Class A.....	333,070	502,329
#*	NVC International Holdings Ltd.....	7,046,000	111,418
	Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	241,300	510,737
*	Oceanwide Holdings Co. Ltd., Class A.....	1,968,944	412,442
	Offshore Oil Engineering Co. Ltd., Class A.....	904,722	567,777
*	OFILM Group Co. Ltd., Class A.....	778,402	700,095
	Olympic Circuit Technology Co. Ltd., Class C.....	232,380	606,825
	Oppein Home Group, Inc., Class A.....	73,590	1,315,912
	Opple Lighting Co. Ltd., Class A.....	214,731	530,577
	ORG Technology Co. Ltd., Class A.....	1,849,800	1,390,112
*	Orient Group, Inc., Class A.....	1,653,300	705,008
Ω	Orient Securities Co. Ltd., Class H.....	2,560,400	1,228,349
	Oriental Energy Co. Ltd., Class A.....	405,710	503,053
	Oriental Pearl Group Co. Ltd., Class A.....	1,424,241	1,454,856
*	Ourpalm Co. Ltd., Class A.....	1,445,000	692,337
	Ovctek China, Inc., Class A.....	129,640	919,534
*	Overseas Chinese Town Asia Holdings Ltd.....	1,481,817	183,975
#	Pacific Online Ltd.....	2,485,195	339,287
*	Pacific Securities Co. Ltd., Class A.....	3,758,800	1,564,060
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	2,788,731	3,069,632
	PAX Global Technology Ltd.....	6,465,000	6,048,748
	PCI Technology Group Co. Ltd., Class A.....	814,140	773,243
*Ω	Peijia Medical Ltd.....	332,000	259,506
*	Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	1,903,670	1,041,709
	People.cn Co. Ltd., Class A.....	173,700	275,314
	People's Insurance Co. Group of China Ltd., Class H.....	22,661,000	6,784,853
#	Perennial Energy Holdings Ltd.....	250,000	59,367
	Perfect World Co. Ltd., Class A.....	342,300	757,347
	PetroChina Co. Ltd., ADR.....	81,846	3,818,934
	PetroChina Co. Ltd., Class H.....	141,510,000	66,079,432
Ω	Pharmaron Beijing Co. Ltd., Class H.....	517,300	4,208,526
	PhiChem Corp., Class A.....	255,605	802,176
*	Phoenix Media Investment Holdings Ltd.....	5,412,000	254,502
	PICC Property & Casualty Co. Ltd., Class H.....	25,913,398	26,599,884
#*	Pinduoduo, Inc., ADR.....	118,888	5,826,701
	Ping An Bank Co. Ltd., Class A.....	3,418,701	6,445,870
#*Ω	Ping An Healthcare & Technology Co. Ltd.....	1,846,800	4,823,462
	Ping An Insurance Group Co. of China Ltd., Class H.....	30,102,500	176,913,553
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	2,068,500	3,675,259
*	PNC Process Systems Co. Ltd., Class A.....	148,500	841,439

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Polaris Bay Group Co. Ltd., Class A.....	1,006,000	\$ 1,201,129
	Poly Developments & Holdings Group Co. Ltd., Class A.....	1,687,405	4,173,621
	Poly Property Group Co. Ltd.....	24,492,987	5,249,619
#	Poly Property Services Co. Ltd., Class H.....	865,600	5,006,726
#Q	Postal Savings Bank of China Co. Ltd., Class H.....	26,195,000	17,331,247
	Pou Sheng International Holdings Ltd.....	15,730,609	1,722,784
	Power Construction Corp. of China Ltd., Class A.....	2,437,800	2,626,883
	Powerlong Commercial Management Holdings Ltd.....	73,000	38,238
	Powerlong Real Estate Holdings Ltd.....	8,146,715	1,090,696
#	Prinx Chengshan Holding Ltd.....	463,000	420,444
	Proya Cosmetics Co. Ltd., Class A.....	84,560	2,213,395
#	Pujiang International Group Ltd.....	336,000	127,645
*	PW Medtech Group Ltd.....	4,044,000	401,885
*	Q Technology Group Co. Ltd.....	4,636,000	2,660,948
*Q	Qeeka Home Cayman, Inc.....	84,500	5,071
	Qianhe Condiment & Food Co. Ltd., Class A.....	202,130	469,124
	Qingdao East Steel Tower Stock Co. Ltd., Class A.....	355,075	553,591
	Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	208,401	463,815
	Qingdao Gon Technology Co. Ltd., Class A.....	138,200	527,207
	Qingdao Haier Biomedical Co. Ltd., Class A.....	23,212	239,746
	Qingdao Hanhe Cable Co. Ltd., Class A.....	1,618,452	1,088,701
	Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	100,000	479,831
#Q	Qingdao Port International Co. Ltd., Class H.....	2,041,000	968,201
	Qingdao Rural Commercial Bank Corp., Class A.....	2,004,067	923,356
	Qingdao Sentury Tire Co. Ltd., Class A.....	61,600	337,263
	Qingdao TGOOD Electric Co. Ltd., Class A.....	154,800	437,518
	Qingdao Topscomm Communication, Inc., Class A.....	190,760	252,229
	Qingling Motors Co. Ltd., Class H.....	5,354,000	838,203
	Qinhuangdao Port Co. Ltd., Class H.....	4,196,500	608,397
*	Qudian, Inc., Sponsored ADR.....	186,441	210,678
	Quectel Wireless Solutions Co. Ltd., Class A.....	25,096	585,319
#	Radiance Holdings Group Co. Ltd.....	1,473,000	797,670
	Rainbow Digital Commercial Co. Ltd., Class A.....	781,886	701,659
*	Raisecom Technology Co. Ltd., Class A.....	44,600	52,992
*	Rastar Group, Class A.....	155,600	71,310
	Raytron Technology Co. Ltd., Class A.....	52,944	298,857
	Realcan Pharmaceutical Group Co. Ltd., Class A.....	752,100	488,598
Q	Red Star Macalline Group Corp. Ltd., Class H.....	2,475,314	942,231
#Q	Redco Properties Group Ltd.....	12,438,000	3,074,001
#*	Redsun Properties Group Ltd.....	2,736,000	501,524
*Q	Remegen Co. Ltd., Class H.....	220,500	1,262,281
	Renhe Pharmacy Co. Ltd., Class A.....	778,700	699,204
	Renrui Human Resources Technology Holdings Ltd.....	112,300	79,438
	REXLot Holdings Ltd.....	3,197,569	1,589
	Rianlon Corp., Class A.....	121,000	822,195
	Richinfo Technology Co. Ltd., Class A.....	11,000	20,956
*	Risen Energy Co. Ltd., Class A.....	335,384	1,758,733
*	RiseSun Real Estate Development Co. Ltd., Class A.....	2,194,200	912,930
	Riyue Heavy Industry Co. Ltd., Class A.....	115,425	430,031
	Road King Infrastructure Ltd.....	2,161,000	1,257,603
	Rockchip Electronics Co. Ltd., Class A.....	41,400	581,657
	Rongan Property Co. Ltd., Class A.....	1,869,500	852,097
	Rongsheng Petrochemical Co. Ltd., Class A.....	2,577,778	5,477,500
*	Ronshine China Holdings Ltd.....	1,946,500	255,101
	Ruida Futures Co. Ltd., Class A.....	108,051	270,760
	Runjian Co. Ltd., Class A.....	86,863	503,227
	Sai Micro Electronics, Inc., Class A.....	106,320	249,692
	SAIC Motor Corp. Ltd., Class A.....	1,057,955	2,548,201
	Sailun Group Co. Ltd., Class A.....	951,600	1,679,176

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Sanan Optoelectronics Co. Ltd., Class A.....	617,400 \$ 2,034,811
*	SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	906,660 603,216
	Sangfor Technologies, Inc., Class A.....	19,772 283,308
	Sanquan Food Co. Ltd., Class A.....	605,930 1,526,791
	Sansteel Minguang Co. Ltd. Fujian, Class A.....	1,738,356 1,428,564
	Sansure Biotech, Inc., Class A.....	199,695 865,587
	Sany Heavy Equipment International Holdings Co. Ltd.....	9,063,500 9,862,885
	Sany Heavy Industry Co. Ltd., Class A.....	1,128,041 2,854,793
	Satellite Chemical Co. Ltd., Class A.....	865,631 2,914,488
*	Saurer Intelligent Technology Co. Ltd., Class A.....	721,700 421,946
	SDIC Power Holdings Co. Ltd., Class A.....	1,170,516 1,796,176
	Sealand Securities Co. Ltd., Class A.....	1,346,700 694,647
*	Seazen Group Ltd.....	21,909,047 7,508,284
*	Seazen Holdings Co. Ltd., Class A.....	662,581 2,059,138
*	Secoo Holding Ltd., ADR.....	31,941 8,250
	S-Enjoy Service Group Co. Ltd.....	1,296,000 1,089,895
	SF Holding Co. Ltd., Class A.....	756,051 5,600,658
	SG Micro Corp., Class A.....	47,850 1,144,513
	SGIS Songshan Co. Ltd., Class A.....	1,687,881 856,942
	Shaanxi Coal Industry Co. Ltd., Class A.....	2,696,400 7,648,564
	Shaanxi Construction Machinery Co. Ltd., Class A.....	640,640 566,815
	Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	2,021,900 6,406,377
	Shandong Bohui Paper Industrial Co. Ltd., Class A.....	759,200 851,814
	Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	522,187 1,469,545
#*	Shandong Chenming Paper Holdings Ltd., Class H.....	4,452,033 1,568,576
	Shandong Dawn Polymer Co. Ltd., Class A.....	134,900 527,185
	Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	312,400 771,995
Ω	Shandong Gold Mining Co. Ltd., Class H.....	2,319,250 4,038,461
	Shandong Head Group Co. Ltd., Class A.....	19,600 107,227
	Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	288,241 947,962
	Shandong Hi-speed Co. Ltd., Class A.....	467,325 363,274
	Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	641,800 925,064
	Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	672,061 2,851,214
	Shandong Humon Smelting Co. Ltd., Class A.....	667,856 996,119
	Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	149,400 648,460
	Shandong Linglong Tyre Co. Ltd., Class A.....	421,982 1,801,926
*	Shandong Minhe Animal Husbandry Co. Ltd., Class A.....	123,700 301,548
#*	Shandong Molong Petroleum Machinery Co. Ltd., Class H.....	1,414,800 528,011
	Shandong Nanshan Aluminum Co. Ltd., Class A.....	3,116,280 1,622,406
	Shandong New Beiyang Information Technology Co. Ltd., Class A.....	250,000 292,868
	Shandong Pharmaceutical Glass Co. Ltd., Class A.....	307,900 1,199,270
	Shandong Publishing & Media Co. Ltd., Class A.....	532,600 471,658
	Shandong Shida Shenghua Chemical Group Co. Ltd., Class A.....	72,100 1,479,490
	Shandong Sun Paper Industry JSC Ltd., Class A.....	1,176,088 2,051,890
	Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	19,572,400 24,482,340
	Shandong Xiantan Co. Ltd., Class A.....	278,363 388,461
	Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	1,473,200 961,993
*	Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.....	421,090 581,601
	Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	2,656,426 869,471
	Shanghai AJ Group Co. Ltd., Class A.....	1,335,335 1,163,250
	Shanghai AtHub Co. Ltd., Class A.....	166,940 648,204
	Shanghai Bailian Group Co. Ltd., Class A.....	353,200 605,269
	Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	261,447 1,049,635
	Shanghai Baolong Automotive Corp., Class A.....	41,200 426,785
	Shanghai Baosight Software Co. Ltd., Class A.....	291,187 1,740,489
	Shanghai Belling Co. Ltd., Class A.....	398,100 1,271,065
	Shanghai Bright Power Semiconductor Co. Ltd., Class A.....	32,035 610,146
	Shanghai Chinafortune Co. Ltd., Class A.....	436,931 796,465
	Shanghai Construction Group Co. Ltd., Class A.....	560,435 243,811

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Shanghai Daimay Automotive Interior Co. Ltd., Class A.....	245,537 \$ 583,396
*	Shanghai Electric Group Co. Ltd., Class H.....	9,170,000 2,294,950
*	Shanghai Electric Power Co. Ltd., Class A.....	366,206 526,559
	Shanghai Environment Group Co. Ltd., Class A.....	428,136 638,669
	Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.....	299,049 539,362
	Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	1,493,000 5,410,548
	Shanghai Fudan Microelectronics Group Co. Ltd., Class H.....	1,510,000 5,391,191
#	Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H.....	1,940,000 783,863
	Shanghai Fullhan Microelectronics Co., Ltd., Class A.....	25,100 269,690
	Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.....	83,860 259,942
	Shanghai Hanbell Precise Machinery Co. Ltd., Class A.....	250,548 906,754
#Q	Shanghai Haohai Biological Technology Co. Ltd., Class H.....	97,000 412,832
	Shanghai Industrial Development Co. Ltd., Class A.....	1,374,031 726,259
	Shanghai Industrial Holdings Ltd.....	3,836,000 5,424,184
	Shanghai Industrial Urban Development Group Ltd.....	18,465,025 1,480,055
*	Shanghai International Airport Co. Ltd., Class A.....	125,200 959,523
	Shanghai International Port Group Co. Ltd., Class A.....	1,257,000 1,023,889
	Shanghai Jahwa United Co. Ltd., Class A.....	109,500 575,849
	Shanghai Jinjiang International Hotels Co. Ltd., Class A.....	59,000 541,957
	Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A.....	294,233 519,727
	Shanghai Kehua Bio-Engineering Co. Ltd., Class A.....	148,000 216,917
	Shanghai Kindly Medical Instruments Co. Ltd., Class H.....	92,000 292,675
	Shanghai Kinetic Medical Co. Ltd., Class A.....	264,700 300,213
*	Shanghai Liangxin Electrical Co. Ltd., Class A.....	362,070 858,862
	Shanghai Lingang Holdings Corp. Ltd., Class A.....	503,380 911,372
	Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd., Class A.....	484,900 712,574
	Shanghai M&G Stationery, Inc., Class A.....	196,799 1,326,706
	Shanghai Maling Aquarius Co. Ltd., Class A.....	464,700 512,882
	Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.....	311,400 714,583
	Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A.....	22,715 498,347
	Shanghai Moons' Electric Co. Ltd., Class A.....	187,800 941,671
	Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	4,799,100 7,227,033
	Shanghai Pudong Construction Co. Ltd., Class A.....	377,580 389,653
	Shanghai Pudong Development Bank Co. Ltd., Class A.....	4,593,955 4,954,243
	Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	120,720 1,270,274
	Shanghai QiFan Cable Co. Ltd., Class A.....	107,900 383,693
	Shanghai RAAS Blood Products Co. Ltd., Class A.....	1,183,812 1,014,810
	Shanghai Rongtai Health Technology Corp. Ltd., Class A.....	9,600 34,270
*	Shanghai Runda Medical Technology Co. Ltd., Class A.....	263,700 397,507
	Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	555,100 770,349
	Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	37,949 179,276
	Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	281,500 356,794
	Shanghai Tunnel Engineering Co. Ltd., Class A.....	1,440,795 1,168,800
	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	452,061 856,244
	Shanghai Wanye Enterprises Co. Ltd., Class A.....	389,310 1,392,143
	Shanghai Weaver Network Co. Ltd., Class A.....	69,424 366,077
	Shanghai Yaoji Technology Co. Ltd., Class A.....	220,200 472,234
	Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.....	42,500 191,037
	Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	682,100 845,731
	Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	693,757 1,198,586
	Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	824,000 729,507
	Shanxi Blue Flame Holding Co. Ltd., Class A.....	296,698 447,564
	Shanxi Coking Co. Ltd., Class A.....	960,297 894,512
	Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	1,722,781 2,997,733
	Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	2,224,800 4,548,765
	Shanxi Meijin Energy Co. Ltd., Class A.....	1,581,200 2,673,715
	Shanxi Securities Co. Ltd., Class A.....	811,700 658,165
	Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	2,640,700 1,944,109
	Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A.....	198,329 8,071,577

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Shanying International Holding Co. Ltd., Class A.....	2,762,937 \$1,141,069
	Shede Spirits Co. Ltd., Class A.....	60,500 1,467,328
	Shenergy Co. Ltd., Class A.....	1,024,033 893,938
*	Shengda Resources Co. Ltd., Class A.....	351,452 629,001
	Shenghe Resources Holding Co. Ltd., Class A.....	452,200 1,395,378
*Ω	Shengjing Bank Co. Ltd., Class H.....	702,500 537,273
	Shenguan Holdings Group Ltd.....	4,272,000 220,138
	Shengyi Technology Co. Ltd., Class A.....	874,382 2,065,166
	Shengyuan Environmental Protection Co. Ltd., Class A.....	168,900 571,335
	Shennan Circuits Co. Ltd., Class A.....	144,983 1,868,043
Ω	Shenwan Hongyuan Group Co. Ltd., Class H.....	2,732,800 511,856
	Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.....	37,400 519,303
	Shenzhen Agricultural Products Group Co. Ltd., Class A.....	786,000 702,676
*	Shenzhen Airport Co. Ltd., Class A.....	842,900 857,983
	Shenzhen Aisidi Co. Ltd., Class A.....	689,438 890,087
*	Shenzhen Anche Technologies Co. Ltd., Class A.....	41,800 96,982
*	Shenzhen Bauing Construction Holding Group Co. Ltd., Class A.....	626,500 385,348
	Shenzhen Capchem Technology Co. Ltd., Class A.....	136,440 900,670
*	Shenzhen Center Power Tech Co. Ltd., Class A.....	129,100 350,454
	Shenzhen Cereals Holdings Co. Ltd., Class A.....	295,250 343,158
	Shenzhen Changhong Technology Co. Ltd., Class A.....	236,439 741,914
*	Shenzhen Comix Group Co. Ltd., Class A.....	336,500 340,117
*	Shenzhen Das Intellitech Co. Ltd., Class A.....	946,300 500,945
	Shenzhen Desay Battery Technology Co., Class A.....	215,194 1,409,499
	Shenzhen Dynanonic Co. Ltd., Class A.....	7,740 412,559
	Shenzhen Ellassay Fashion Co. Ltd., Class A.....	202,775 280,795
	Shenzhen Energy Group Co. Ltd., Class A.....	817,400 776,880
	Shenzhen Envicool Technology Co. Ltd., Class A.....	119,995 558,169
*	Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	657,160 1,125,992
	Shenzhen Expressway Corp. Ltd., Class H.....	5,248,000 4,838,532
	Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	747,722 1,426,556
	Shenzhen Fortune Trend Technology Co. Ltd., Class A.....	6,769 88,562
	Shenzhen FRD Science & Technology Co. Ltd.....	14,400 36,921
	Shenzhen Gas Corp. Ltd., Class A.....	879,816 935,433
	Shenzhen Gongjin Electronics Co. Ltd., Class A.....	349,403 388,655
	Shenzhen Goodix Technology Co. Ltd., Class A.....	68,939 596,980
	Shenzhen H&T Intelligent Control Co. Ltd., Class A.....	215,100 574,695
	Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.....	241,009 570,944
Ω	Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	163,000 135,829
	Shenzhen Heungkong Holding Co. Ltd., Class A.....	870,600 255,763
	Shenzhen Huaqiang Industry Co. Ltd., Class A.....	90,000 164,889
	Shenzhen Inovance Technology Co. Ltd., Class A.....	201,275 1,976,927
	Shenzhen International Holdings Ltd.....	9,915,414 9,133,005
	Shenzhen Investment Ltd.....	28,761,674 5,422,462
	Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	208,600 234,022
	Shenzhen Jinjia Group Co. Ltd., Class A.....	845,200 1,162,164
	Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	452,300 321,982
	Shenzhen Kaifa Technology Co. Ltd., Class A.....	507,921 886,831
	Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	160,024 793,419
	Shenzhen Kedali Industry Co. Ltd., Class A.....	51,120 1,102,360
	Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	68,300 98,278
	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	327,024 1,083,574
	Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	115,600 610,675
	Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	331,500 429,091
	Shenzhen Leaguer Co. Ltd., Class A.....	172,700 235,597
	Shenzhen Megmeet Electrical Co. Ltd., Class A.....	230,916 1,020,354
	Shenzhen Microgate Technology Co. Ltd., Class A.....	199,500 285,489
	Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	189,172 8,142,895
*	Shenzhen MTC Co. Ltd., Class A.....	1,338,738 777,148

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



		Shares	Value»
CHINA — (Continued)			
*	Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	1,374,950	\$ 721,265
*	Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	608,300	330,704
	Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	1,974,176	1,639,256
	Shenzhen Properties & Resources Development Group Ltd., Class A.....	337,000	535,767
	Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	256,400	914,871
	Shenzhen SC New Energy Technology Corp., Class A.....	64,471	1,277,891
*	Shenzhen SDG Information Co. Ltd., Class A.....	387,400	381,582
	Shenzhen SED Industry Co. Ltd., Class A.....	91,469	202,732
	Shenzhen Senior Technology Material Co. Ltd., Class A.....	81,370	345,474
*	Shenzhen Sinovatio Technology Co. Ltd., Class A.....	15,772	59,669
	Shenzhen Sunline Tech Co. Ltd., Class A.....	264,400	383,052
	Shenzhen Sunlord Electronics Co. Ltd., Class A.....	386,970	1,417,503
	Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	56,700	375,971
	Shenzhen Suntak Circuit Technology Co. Ltd., Class A.....	402,000	755,457
	Shenzhen Sunway Communication Co. Ltd., Class A.....	461,554	1,179,306
	Shenzhen Tagen Group Co. Ltd., Class A.....	1,307,200	1,120,560
	Shenzhen Topband Co. Ltd., Class A.....	287,900	610,568
	Shenzhen Transsion Holdings Co. Ltd., Class A.....	183,115	1,931,234
	Shenzhen Weiguang Biological Products Co. Ltd., Class A.....	32,400	121,127
	Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	773,000	728,882
*	Shenzhen World Union Group, Inc., Class A.....	1,437,977	659,745
	Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	845,096	631,701
	Shenzhen Yinghe Technology Co. Ltd., Class A.....	205,686	909,456
	Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	323,400	426,986
	Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	238,680	967,754
	Shenzhen Zhenye Group Co. Ltd., Class A.....	1,013,500	635,764
	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A.....	2,183,000	1,447,217
	Shenzhou International Group Holdings Ltd.....	1,939,700	20,402,076
*††	Shenzhou Space Park Group Ltd.....	3,080,000	0
*	Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	928,000	885,502
	Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	340,901	1,122,194
#††	Shimao Group Holdings Ltd.....	7,240,683	3,062,341
	Shinva Medical Instrument Co. Ltd., Class A.....	203,200	578,993
	Shoucheng Holdings Ltd.....	14,327,640	2,466,457
	Shougang Fushan Resources Group Ltd.....	20,961,294	7,461,907
*	Shouhang High-Tech Energy Co. Ltd., Class A.....	1,180,000	707,336
	Shui On Land Ltd.....	30,140,276	3,995,231
	Sichuan Chuantou Energy Co. Ltd., Class A.....	517,808	959,176
*	Sichuan Development Lomon Co. Ltd., Class A.....	671,600	1,433,422
	Sichuan Expressway Co. Ltd., Class H.....	4,938,000	1,239,466
*	Sichuan Haite High-tech Co. Ltd., Class A.....	451,783	697,188
	Sichuan Hebang Biotechnology Co. Ltd., Class A.....	3,693,320	2,129,848
	Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A.....	179,684	360,413
	Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	554,363	1,813,287
*	Sichuan Lutianhua Co. Ltd., Class A.....	800,200	594,519
	Sichuan Road & Bridge Co. Ltd., Class A.....	1,281,000	1,924,077
	Sichuan Shuangma Cement Co. Ltd., Class A.....	251,906	791,791
	Sichuan Swellfun Co. Ltd., Class A.....	145,605	1,544,533
	Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.....	77,521	220,312
	Sichuan Yahua Industrial Group Co. Ltd., Class A.....	189,900	823,917
	Sieyuan Electric Co. Ltd., Class A.....	354,100	2,331,211
	Sihuan Pharmaceutical Holdings Group Ltd.....	37,176,000	5,310,633
*	Silver Grant International Holdings Group Ltd.....	8,640,000	549,601
Ω	Simcere Pharmaceutical Group Ltd.....	2,315,000	2,454,085
*	Sinco Pharmaceuticals Holdings Ltd.....	3,736,000	607,892
	Sino Biopharmaceutical Ltd.....	46,763,495	27,110,799
	Sino Wealth Electronic Ltd., Class A.....	199,141	1,298,226
	Sinocare, Inc., Class A.....	155,660	739,922
	Sinochem International Corp., Class A.....	1,097,037	1,060,347

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
	Sinofert Holdings Ltd.....	17,760,673 \$ 2,445,117
	Sinofibers Technology Co. Ltd., Class A.....	32,000 225,740
*††	Sino-I Technology Ltd.....	5,320,000 10,166
	Sinolink Securities Co. Ltd., Class A.....	703,991 889,010
#*	Sinolink Worldwide Holdings Ltd.....	26,451,885 735,641
	Sinoma International Engineering Co., Class A.....	968,550 1,417,944
	Sinoma Science & Technology Co. Ltd., Class A.....	765,195 3,286,496
	Sinomach Automobile Co. Ltd., Class A.....	128,300 214,592
	Sino-Ocean Group Holding Ltd.....	24,080,962 3,897,227
	Sinopec Engineering Group Co. Ltd., Class H.....	11,450,500 4,917,047
	Sinopec Kantons Holdings Ltd.....	8,428,000 2,643,953
*	Sinopec Oilfield Service Corp., Class H.....	17,360,000 1,240,444
#	Sinopec Shanghai Petrochemical Co. Ltd., Sponsored ADR.....	29,244 479,301
	Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	22,013,000 3,625,677
	Sinopharm Group Co. Ltd., Class H.....	8,204,800 18,798,724
	Sino-Platinum Metals Co. Ltd., Class A.....	276,710 716,686
	Sinoseal Holding Co. Ltd., Class A.....	88,227 509,264
	Sinosoft Co. Ltd., Class A.....	211,372 734,510
*	Sinosoft Technology Group Ltd.....	4,555,400 220,762
	Sinosteel Engineering & Technology Co. Ltd., Class A.....	298,568 269,071
	Sinotrans Ltd., Class H.....	21,724,000 6,515,423
	Sinotruk Hong Kong Ltd.....	7,779,500 9,192,371
*	Skshu Paint Co. Ltd., Class A.....	55,442 873,160
	Skyworth Digital Co. Ltd., Class A.....	240,699 658,437
	Skyworth Group Ltd.....	15,242,645 7,154,239
††	SMI Culture & Travel Group Holdings Ltd.....	4,693,951 56,089
#Ω	Smoores International Holdings Ltd.....	2,294,000 5,297,819
	Smoores International Holdings Ltd.....	5,680,000 15,991
	Sobute New Materials Co. Ltd.....	192,802 596,348
*	SOHO China Ltd.....	16,272,339 2,839,872
#*	Sohu.com Ltd., ADR.....	86,832 1,432,728
*	Solargiga Energy Holdings Ltd.....	8,614,000 390,462
	Songcheng Performance Development Co. Ltd., Class A.....	214,500 408,011
	SooChow Securities Co. Ltd., Class A.....	1,173,621 1,151,629
*	South Manganese Investment Ltd.....	4,644,000 574,753
	Southwest Securities Co. Ltd., Class A.....	1,543,500 876,525
#*	So-Young International, Inc., ADR.....	18,492 15,424
*	Spring Airlines Co. Ltd., Class A.....	159,929 1,236,461
*	SPT Energy Group, Inc.....	1,386,000 48,047
	SSY Group Ltd.....	14,616,506 8,295,017
*††	Starrise Media Holdings Ltd.....	940,000 13,651
	State Grid Information & Communication Co. Ltd., Class A.....	556,526 1,389,839
*	STO Express Co. Ltd., Class A.....	338,900 600,888
*	Strawbear Entertainment Group.....	78,000 22,003
††	Suchuang Gas Corp. Ltd.....	302,000 35,009
	Sumavision Technologies Co. Ltd., Class A.....	658,900 556,973
	Sun Art Retail Group Ltd.....	16,782,500 4,947,803
*	Sun King Technology Group Ltd.....	4,842,000 1,432,049
	Sun-Create Electronics Co. Ltd., Class A.....	22,568 106,071
	Sunflower Pharmaceutical Group Co. Ltd., Class A.....	321,700 828,486
	Sunfly Intelligent Technology Co. Ltd., Class A.....	348,915 586,088
	Sungrow Power Supply Co. Ltd., Class A.....	58,888 1,085,242
	Suning Universal Co. Ltd., Class A.....	2,672,700 1,438,123
	Sunny Optical Technology Group Co. Ltd.....	2,470,800 33,426,460
	Sunresin New Materials Co. Ltd., Class A.....	89,550 860,648
*	Sunsea IoT Technology Co. Ltd., Class A.....	95,100 84,330
*††Ω	Sunshine 100 China Holdings Ltd.....	244,000 8,626
*	Sunward Intelligent Equipment Co. Ltd., Class A.....	544,500 578,620
*	Sunwave Communications Co. Ltd., Class A.....	300,571 204,288

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Sunwoda Electronic Co. Ltd., Class A.....	319,699 \$ 1,366,013
	Suofeiya Home Collection Co. Ltd., Class A.....	135,100 357,133
	Suplet Power Co. Ltd., Class A.....	116,340 683,048
	Suzhou Anjie Technology Co. Ltd., Class A.....	401,900 1,043,210
	Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	721,467 2,865,152
*	Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	1,212,947 887,623
	Suzhou Good-Ark Electronics Co. Ltd., Class A.....	271,237 596,935
	Suzhou Keda Technology Co. Ltd., Class A.....	17,900 14,784
	Suzhou Maxwell Technologies Co. Ltd., Class A.....	16,571 1,165,481
	Suzhou Secote Precision Electronic Co. Ltd., Class A.....	89,760 390,634
	Suzhou SLAC Precision Equipment Co. Ltd., Class A.....	100,700 343,258
	Suzhou TA&A Ultra Clean Technology Co. Ltd., Class A.....	140,400 1,628,371
	Suzhou TFC Optical Communication Co. Ltd., Class A.....	166,266 781,286
#	SY Holdings Group Ltd.....	315,500 222,829
	Symphony Holdings Ltd.....	7,620,000 1,028,851
*	SYoung Group Co. Ltd., Class A.....	140,933 379,070
	T&S Communications Co. Ltd., Class A.....	25,000 72,224
	Taiji Computer Corp. Ltd., Class A.....	266,228 776,661
*	Talkweb Information System Co. Ltd., Class A.....	194,100 196,995
*	Tangrenshen Group Co. Ltd., Class A.....	592,485 885,228
	Tangshan Jidong Cement Co. Ltd., Class A.....	1,178,107 1,689,883
	TangShan Port Group Co. Ltd., Class A.....	3,435,630 1,332,402
	Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	1,496,739 1,520,508
	TBEA Co. Ltd., Class A.....	884,693 3,285,931
	TCL Electronics Holdings Ltd.....	8,376,932 3,990,696
	TCL Technology Group Corp., Class A.....	4,430,444 2,924,140
††	Tech-Pro, Inc.....	37,652,000 61,395
	Telling Telecommunication Holding Co. Ltd., Class A.....	462,200 729,043
	Ten Pao Group Holdings Ltd.....	812,000 118,052
	Tencent Holdings Ltd.....	15,560,700 601,402,558
*	Tencent Music Entertainment Group, ADR.....	2,677,591 11,272,658
	Tenfu Cayman Holdings Co. Ltd.....	101,000 64,986
††	Tenwow International Holdings Ltd.....	2,865,000 26,023
	Three Squirrels, Inc., Class A.....	169,927 541,603
	Three's Co. Media Group Co. Ltd., Class A.....	41,557 604,116
	Thunder Software Technology Co. Ltd., Class A.....	50,122 1,060,990
	Tian An China Investment Co. Ltd.....	1,286,357 662,405
	Tian Di Science & Technology Co. Ltd., Class A.....	1,610,500 1,205,136
*Ω	Tian Ge Interactive Holdings Ltd.....	1,380,000 157,841
	Tian Lun Gas Holdings Ltd.....	1,614,000 841,919
*††	Tian Shan Development Holding Ltd.....	1,584,000 298,139
	Tiande Chemical Holdings Ltd.....	232,000 75,328
	Tiangong International Co. Ltd.....	9,666,000 3,494,190
	Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	142,988 655,865
	Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	2,506,000 1,002,493
	Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	750,651 702,324
	Tianjin Development Holdings Ltd.....	2,341,800 477,560
	Tianjin Guangyu Development Co. Ltd., Class A.....	640,505 1,236,988
	Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	197,172 648,960
	Tianjin Port Development Holdings Ltd.....	13,871,200 1,079,596
	Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	72,370 182,626
	Tianjin Teda Co. Ltd., Class A.....	513,200 319,417
	Tianjin Zhonghuan Semiconductor Co. Ltd., Class A.....	357,022 2,699,385
	Tianma Microelectronics Co. Ltd., Class A.....	807,652 1,167,459
#	Tianneng Power International Ltd.....	7,627,952 8,941,461
	Tianshan Aluminum Group Co. Ltd., Class A.....	1,628,800 1,767,009
	Tianshui Huatian Technology Co. Ltd., Class A.....	1,761,007 2,319,885
*††	Tianyun International Holdings Ltd.....	1,838,000 268,679
	Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A.....	46,500 163,459

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	97,900 \$ 553,836
*	Tibet Summit Resources Co. Ltd., Class A.....	417,300 1,782,794
	Tibet Tianlu Co. Ltd., Class A.....	420,973 345,319
*	Tibet Water Resources Ltd.....	6,597,000 437,577
	Times China Holdings Ltd.....	7,907,000 1,572,084
	Tingyi Cayman Islands Holding Corp.....	13,634,000 22,444,113
	Titan Wind Energy Suzhou Co. Ltd., Class A.....	801,600 2,122,336
	Tofflon Science & Technology Group Co. Ltd., Class A.....	210,318 882,256
	Toly Bread Co. Ltd., Class A.....	514,862 1,072,736
	Tomson Group Ltd.....	2,889,780 673,146
	Tong Ren Tang Technologies Co. Ltd., Class H.....	4,762,000 3,350,935
*	Tongcheng Travel Holdings Ltd.....	2,546,800 4,868,491
*	Tongdao Liepin Group.....	193,800 250,126
*	Tongding Interconnection Information Co. Ltd., Class A.....	634,400 477,779
*	TongFu Microelectronics Co. Ltd., Class A.....	703,415 1,726,411
*	Tongguan Gold Group Ltd.....	210,000 13,905
	Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	714,160 1,023,203
*	Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.....	32,100 24,055
	Tongkun Group Co. Ltd., Class A.....	830,766 1,781,565
	Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	872,900 824,978
	Tongling Nonferrous Metals Group Co. Ltd., Class A.....	3,337,900 1,505,244
	Tongwei Co. Ltd., Class A.....	971,044 7,765,684
	Tongyu Communication, Inc., Class A.....	101,785 188,349
	Tongyu Heavy Industry Co. Ltd., Class A.....	2,728,200 1,237,625
*	Topchoice Medical Corp., Class A.....	54,654 1,191,510
	Topsec Technologies Group, Inc., Class A.....	404,500 552,161
Ω	Topsports International Holdings Ltd.....	9,844,000 8,210,975
	Towngas Smart Energy Co. Ltd.....	6,048,708 2,880,928
	TPV Technology Co. Ltd., Class A.....	1,461,100 486,317
	Transfar Zhilian Co. Ltd., Class A.....	1,443,098 1,228,322
	TravelSky Technology Ltd., Class H.....	5,219,938 8,651,165
*	Trigiant Group Ltd.....	6,560,000 510,796
*	Trip.com Group Ltd., ADR.....	1,331,007 34,313,360
*	Trip.com Group Ltd.....	64,000 1,649,969
*††	Trony Solar Holdings Co. Ltd.....	2,133,000 0
	TRS Information Technology Corp. Ltd., Class A.....	241,300 498,787
	Truking Technology Ltd., Class A.....	142,300 336,713
	Truly International Holdings Ltd.....	16,199,000 3,642,430
Ω	Tsaker New Energy Tech Co. Ltd.....	220,500 42,650
	Tsingtao Brewery Co. Ltd., Class H.....	2,008,000 19,614,320
*	TuanChe Ltd., ADR.....	5,782 10,523
*	Tunghsu Azure Renewable Energy Co. Ltd., Class A.....	96,700 53,340
*	Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	2,084,400 597,745
	Tungkong, Inc., Class A.....	142,800 155,840
*	Tuniu Corp., Sponsored ADR.....	88,047 102,135
*	Tus Environmental Science & Technology Development Co. Ltd., Class A.....	655,722 380,760
*	Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	77,671 2,434,593
	Unilumin Group Co. Ltd., Class A.....	335,531 324,226
	Uni-President China Holdings Ltd.....	12,375,308 11,320,461
	Unisplendour Corp. Ltd., Class A.....	799,620 2,207,415
#	United Energy Group Ltd.....	71,221,100 8,183,708
#	United Strength Power Holdings Ltd.....	22,000 30,122
	Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	742,033 1,969,136
††	Untrade.CTEG.....	13,136,000 106,763
	Valiant Co. Ltd., Class A.....	298,327 803,343
	VanJee Technology Co. Ltd., Class A.....	92,380 382,781
	Vats Liquor Chain Store Management JSC Ltd., Class A.....	188,628 1,049,219
	Vatti Corp. Ltd., Class A.....	711,700 666,083
Ω	VCredit Holdings Ltd.....	109,600 45,443

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
#*Ω	Venus MedTech Hangzhou, Inc., Class H.....	279,500	\$ 500,915
	Victory Giant Technology Huizhou Co. Ltd., Class A.....	488,800	1,145,272
	Vinda International Holdings Ltd.....	3,389,000	9,016,702
*	Viomi Technology Co. Ltd., ADR.....	23,251	38,597
*	Vipshop Holdings Ltd., ADR.....	4,332,176	39,682,732
*Ω	Viva Biotech Holdings.....	1,420,500	382,330
	Walvax Biotechnology Co. Ltd., Class A.....	53,300	344,077
*	Wanbangde Pharmaceutical Holding Group Co. Ltd., Class A.....	57,400	97,895
*	Wanda Film Holding Co. Ltd., Class A.....	97,800	180,661
	Wangneng Environment Co. Ltd., Class A.....	284,491	1,025,128
	Wangsu Science & Technology Co. Ltd., Class A.....	1,131,054	888,143
	Wanguo International Mining Group Ltd.....	72,000	17,956
	Wanhua Chemical Group Co. Ltd., Class A.....	664,114	8,264,248
	Want Want China Holdings Ltd.....	34,363,000	27,965,977
	Wanxiang Qianchao Co. Ltd., Class A.....	685,619	671,131
#	Wasion Holdings Ltd.....	4,706,000	1,680,805
	Wasu Media Holding Co. Ltd., Class A.....	732,600	809,072
*	Weibo Corp., Sponsored ADR.....	552,309	10,615,379
	Weichai Power Co. Ltd., Class H.....	10,763,120	15,387,913
	Weifu High-Technology Group Co. Ltd., Class A.....	345,247	1,001,088
	Weihai Guangwei Composites Co. Ltd., Class A.....	143,200	1,492,285
	Weiqiao Textile Co., Class H.....	3,150,500	622,247
*	Wellhope Foods Co. Ltd., Class A.....	472,044	734,215
*	Wens Foodstuffs Group Co. Ltd., Class A.....	401,780	1,435,487
	West China Cement Ltd.....	32,164,000	3,768,714
	Western Securities Co. Ltd., Class A.....	923,330	873,509
	Western Superconducting Technologies Co. Ltd., Class A.....	101,388	1,507,265
	Wharf Holdings Ltd.....	1,113,000	4,070,124
	Will Semiconductor Co. Ltd., Class A.....	180,288	2,823,030
*	WiMi Hologram Cloud, Inc., ADR.....	13,713	25,232
	Wingtech Technology Co. Ltd., Class A.....	62,197	634,944
	Winning Health Technology Group Co. Ltd., Class A.....	345,480	406,944
	Wisdom Education International Holdings Co. Ltd.....	1,728,000	50,748
*	Wison Engineering Services Co. Ltd.....	397,000	14,619
	Wolong Electric Group Co. Ltd., Class A.....	664,093	1,452,080
	WPG Shanghai Smart Water PCL, Class A.....	69,300	108,132
	Wuchan Zhongda Group Co. Ltd., Class A.....	2,281,250	1,627,363
	Wuhan DR Laser Technology Corp. Ltd., Class A.....	1,300	43,446
	Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	175,600	280,030
	Wuhan Guide Infrared Co. Ltd., Class A.....	623,971	1,153,184
*	Wuhan P&S Information Technology Co. Ltd., Class A.....	530,700	415,100
	Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	155,097	686,803
	Wuhu Token Science Co. Ltd., Class A.....	627,740	670,280
	Wuliangye Yibin Co. Ltd., Class A.....	716,202	18,992,586
	WUS Printed Circuit Kunshan Co. Ltd., Class A.....	574,080	1,033,823
	Wushang Group Co. Ltd., Class A.....	339,800	539,837
Ω	WuXi AppTec Co. Ltd., Class H.....	554,960	6,722,885
*Ω	Wuxi Biologics Cayman, Inc.....	2,849,500	27,275,739
	Wuxi Boton Technology Co. Ltd., Class A.....	144,538	371,833
	Wuxi Lead Intelligent Equipment Co. Ltd., Class A.....	262,886	2,329,116
	Wuxi NCE Power Co. Ltd., Class A.....	32,720	612,088
	Wuxi Shangji Automation Co. Ltd., Class A.....	63,211	1,535,962
	Wuxi Taiji Industry Co. Ltd., Class A.....	1,228,856	1,323,041
	Wuxi Xinje Electric Co. Ltd., Class A.....	45,000	305,760
*	XCMG Construction Machinery Co. Ltd., Class A.....	2,054,900	1,708,328
*	XGD, Inc., Class A.....	248,194	530,790
Ω	Xiabuxiabu Catering Management China Holdings Co. Ltd.....	5,987,500	2,555,749
	Xiamen C & D, Inc., Class A.....	1,228,188	2,048,322
	Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	324,826	386,891

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
CHINA — (Continued)			
	Xiamen Faratronic Co. Ltd., Class A.....	55,858	\$ 1,733,536
	Xiamen International Airport Co. Ltd., Class A.....	90,112	201,733
#	Xiamen International Port Co. Ltd., Class H.....	8,995,338	2,498,810
	Xiamen Intretech, Inc., Class A.....	330,065	986,233
	Xiamen ITG Group Corp. Ltd., Class A.....	1,575,763	1,623,043
*	Xiamen Jihong Technology Co. Ltd., Class A.....	151,500	271,137
	Xiamen Kingdomway Group Co., Class A.....	354,229	1,131,579
	Xiamen Tungsten Co. Ltd., Class A.....	540,241	2,158,649
	Xiamen Xiangyu Co. Ltd., Class A.....	980,100	1,211,221
	Xi'an Triangle Defense Co. Ltd., Class A.....	172,738	1,184,192
	Xiandai Investment Co. Ltd., Class A.....	324,556	217,780
	Xianhe Co. Ltd., Class A.....	195,579	787,070
*Ω	Xiaomi Corp., Class B.....	44,898,600	70,615,856
	Xilinmen Furniture Co. Ltd., Class A.....	206,400	910,760
*	Xinchen China Power Holdings Ltd.....	284,000	18,080
	Xinfengming Group Co. Ltd., Class A.....	1,126,812	1,672,516
	Xingda International Holdings Ltd.....	8,907,224	1,712,806
	Xingfa Aluminium Holdings Ltd.....	360,000	393,955
	Xinhu Zhongbao Co. Ltd., Class A.....	1,780,600	701,053
	Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	3,324,000	2,303,368
	Xinhuanet Co. Ltd., Class A.....	90,414	226,124
	Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	3,848,184	6,874,772
	Xinjiang Tianshan Cement Co. Ltd., Class A.....	540,501	916,167
	Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	206,025	692,346
*	Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	6,340,000	1,006,083
	Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	963,800	1,059,835
#	Xinte Energy Co. Ltd., Class H.....	3,899,600	10,366,886
	Xinxiang Chemical Fiber Co. Ltd., Class A.....	887,700	461,660
	Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	1,735,400	1,135,526
	Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	520,200	1,294,939
	Xinyi Energy Holdings Ltd.....	11,084,000	5,612,184
	Xinyi Solar Holdings Ltd.....	24,166,006	41,053,460
	Xinyu Iron & Steel Co. Ltd., Class A.....	1,841,900	1,230,086
*	Xiwang Foodstuffs Co. Ltd., Class A.....	356,420	219,450
	Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	72,300	216,938
#	Xtep International Holdings Ltd.....	8,991,405	14,622,486
	Xuji Electric Co. Ltd., Class A.....	386,800	1,275,310
*	Xunlei Ltd., ADR.....	133,711	225,972
Ω	Yadea Group Holdings Ltd.....	8,872,000	19,133,650
*	YaGuang Technology Group Co. Ltd., Class A.....	638,300	610,964
*	Yanchang Petroleum International Ltd.....	21,020,000	148,154
	Yangling Metron New Material, Inc., Class A.....	28,900	328,619
Ω	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	635,500	1,154,494
	Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	143,500	1,335,119
	Yankershop Food Co. Ltd., Class A.....	24,500	329,032
#	Yankuang Energy Group Co. Ltd., Class H.....	11,846,000	37,016,504
	Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	115,812	472,732
	Yantai China Pet Foods Co. Ltd., Class A.....	54,100	203,053
	Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	276,494	594,429
	Yantai Eddie Precision Machinery Co. Ltd., Class A.....	241,330	684,820
	Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	287,992	1,536,317
*	YanTai Shuangta Food Co. Ltd., Class A.....	573,500	704,157
	Yantai Tayho Advanced Materials Co. Ltd., Class A.....	438,900	1,030,581
	Yantai Zhenghai Bio-tech Co. Ltd.....	45,450	335,125
*	Yantai Zhenghai Magnetic Material Co. Ltd., Class A.....	331,700	849,002
*	Yashili International Holdings Ltd.....	4,078,000	566,003
*	Yeahka Ltd.....	156,800	345,534
	Yealink Network Technology Corp. Ltd., Class A.....	137,586	1,551,828
	Yeebo International Holdings Ltd.....	32,000	12,566

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
YGSOFT, Inc., Class A.....	345,556	\$ 351,418
Yibin Tianyuan Group Co. Ltd., Class A.....	660,400	795,103
#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	1,551,800	1,031,260
* Yida China Holdings Ltd.....	612,000	17,501
* Yifan Pharmaceutical Co. Ltd., Class A.....	517,200	921,405
Yifeng Pharmacy Chain Co. Ltd., Class A.....	181,519	1,395,624
Yihai International Holding Ltd.....	2,773,000	8,122,864
Yijiahe Technology Co. Ltd., Class A.....	81,435	861,824
# Yincheng International Holding Co. Ltd.....	360,000	136,886
Yintai Gold Co. Ltd., Class A.....	1,225,580	1,976,349
Yipinhong Pharmaceutical Co. Ltd., Class A.....	78,960	329,218
Yip's Chemical Holdings Ltd.....	1,348,000	737,949
* Yiren Digital Ltd., Sponsored ADR.....	171,846	221,681
#*Ω Yixin Group Ltd.....	1,960,000	242,673
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	333,378	1,237,603
YongXing Special Materials Technology Co. Ltd., Class A.....	28,337	603,160
Yonyou Network Technology Co. Ltd., Class A.....	251,043	778,936
Yotrio Group Co. Ltd., Class A.....	1,341,100	702,272
Youngor Group Co. Ltd., Class A.....	1,155,200	1,118,626
* Youngy Co., Ltd., Class A.....	20,200	392,874
* Youzu Interactive Co. Ltd., Class A.....	412,500	554,964
YTO Express Group Co. Ltd., Class A.....	366,975	1,053,540
* Yuan Heng Gas Holdings Ltd.....	2,096,000	135,803
* Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	85,300	189,013
Yuexiu Property Co. Ltd.....	15,109,956	18,877,055
Yuexiu Transport Infrastructure Ltd.....	4,787,415	2,680,122
# Yum China Holdings, Inc.....	1,396,900	67,935,745
Yunda Holding Co. Ltd., Class A.....	844,886	2,271,145
* Yunji, Inc., ADR.....	6,100	6,283
Yunnan Aluminium Co. Ltd., Class A.....	1,455,900	2,175,877
Yunnan Baiyao Group Co. Ltd., Class A.....	109,677	898,677
Yunnan Copper Co. Ltd., Class A.....	695,800	1,190,495
Yunnan Energy New Material Co. Ltd., Class A.....	77,376	2,459,717
Yunnan Tin Co. Ltd., Class A.....	791,200	1,768,898
Yusys Technologies Co. Ltd., Class A.....	228,100	516,412
Yutong Bus Co. Ltd., Class A.....	582,006	681,278
ZBOM Home Collection Co. Ltd., Class A.....	151,976	482,885
Zepp Health Corp., ADR.....	32,848	57,156
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A.....	70,803	3,112,054
* Zhaojin Mining Industry Co. Ltd., Class H.....	7,931,666	7,576,030
Zhefu Holding Group Co. Ltd., Class A.....	1,898,531	1,328,409
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	2,019,660	1,345,832
Zhejiang China Commodities City Group Co. Ltd., Class A.....	1,353,100	1,064,105
Zhejiang Chint Electrics Co. Ltd., Class A.....	447,538	2,442,580
Zhejiang Communications Technology Co. Ltd.....	1,070,823	1,091,323
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	363,600	231,208
Zhejiang Crystal-Optech Co. Ltd., Class A.....	537,962	970,448
Zhejiang Dahua Technology Co. Ltd., Class A.....	665,700	1,465,591
ZheJiang Dali Technology Co. Ltd., Class A.....	223,269	490,943
Zhejiang Dingli Machinery Co. Ltd., Class A.....	179,098	1,138,314
Zhejiang Expressway Co. Ltd., Class H.....	8,592,000	6,915,455
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	277,548	646,493
#*†† Zhejiang Glass Co. Ltd.....	192,000	0
Zhejiang Hailiang Co. Ltd., Class A.....	817,161	1,460,859
Zhejiang HangKe Technology, Inc. Co., Class A.....	31,659	351,841
Zhejiang Hangmin Co. Ltd., Class A.....	499,200	391,016
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	589,824	637,319
Zhejiang Huace Film & Television Co. Ltd., Class A.....	964,400	663,953
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	513,111	1,556,323

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
	Zhejiang Huayou Cobalt Co. Ltd., Class A.....	140,270 \$ 1,756,924
	Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	1,026,300 1,553,711
	Zhejiang Jianfeng Group Co. Ltd., Class A.....	156,321 294,911
	Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	173,012 623,533
	Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	92,370 1,004,482
*	Zhejiang Jingu Co. Ltd., Class A.....	742,150 934,555
	Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	481,420 619,638
*	Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	1,946,200 1,051,755
	Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	548,184 1,413,043
	Zhejiang Juhua Co. Ltd., Class A.....	675,220 1,736,301
	Zhejiang Li Zi Yuan Food Class A.....	111,940 379,342
	Zhejiang Longsheng Group Co. Ltd., Class A.....	1,126,934 1,660,641
	Zhejiang Medicine Co. Ltd., Class A.....	576,269 1,218,269
	Zhejiang Meida Industrial Co. Ltd., Class A.....	482,600 974,697
	Zhejiang Narada Power Source Co. Ltd., Class A.....	545,152 1,483,936
	Zhejiang NHU Co. Ltd., Class A.....	858,879 2,629,455
	Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	1,615,213 955,458
	Zhejiang Runtu Co. Ltd., Class A.....	642,250 763,816
	Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.....	123,620 558,814
	Zhejiang Semir Garment Co. Ltd., Class A.....	1,484,725 1,176,319
	Zhejiang Southeast Space Frame Co. Ltd., Class A.....	384,600 512,887
	Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	151,480 492,279
	Zhejiang Supor Co. Ltd., Class A.....	131,969 919,970
	Zhejiang Tiantie Industry Co. Ltd., Class A.....	436,435 930,630
	Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	171,802 664,693
*	Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	1,117,947 1,127,403
*	Zhejiang Wanliyang Co. Ltd., Class A.....	938,141 1,422,955
	Zhejiang Wanma Co. Ltd., Class A.....	547,700 738,687
	Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	486,793 2,124,627
	Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	444,457 1,298,517
	Zhejiang Windey Co. Ltd., Class A.....	220,060 792,085
	Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	124,901 847,556
	Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	485,350 636,907
	Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	445,884 1,289,604
	Zhejiang Yankon Group Co. Ltd., Class A.....	409,329 216,464
	Zhejiang Yasha Decoration Co. Ltd., Class A.....	732,900 534,164
	Zhejiang Yinlun Machinery Co. Ltd., Class A.....	355,400 857,945
	Zhejiang Yongtai Technology Co. Ltd., Class A.....	203,700 931,234
	Zhejiang Zhongcheng Packing Material Co. Ltd., Class A.....	297,200 271,214
	Zhende Medical Co. Ltd., Class A.....	80,100 472,803
	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	2,344,200 3,377,433
*	Zheshang Securities Co. Ltd., Class A.....	493,700 785,452
*	Zhong An Group Ltd.....	14,556,888 483,172
#*Ω	ZhongAn Online P&C Insurance Co. Ltd., Class H.....	3,283,700 8,338,025
*	Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	627,200 239,236
	Zhongji Innolight Co. Ltd., Class A.....	251,965 1,227,788
	Zhongjin Gold Corp. Ltd., Class A.....	744,900 801,080
	Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	920,500 889,226
	Zhongshan Public Utilities Group Co. Ltd., Class A.....	232,600 257,968
	Zhongsheng Group Holdings Ltd.....	4,437,500 25,404,388
*	Zhongtian Financial Group Co. Ltd., Class A.....	4,849,800 1,254,579
	Zhongyu Energy Holdings Ltd.....	1,651,550 1,412,995
	Zhongyuan Environment-Protection Co. Ltd., Class A.....	369,000 400,561
Ω	Zhou Hei Ya International Holdings Co. Ltd.....	8,178,500 4,160,863
#	Zhuguang Holdings Group Co. Ltd.....	886,000 121,799
	Zhuhai Bojay Electronics Co. Ltd., Class A.....	43,727 273,655
*	Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	317,700 379,160
	Zhuzhou CRRC Times Electric Co.....	1,836,950 7,888,512
	Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	162,500 1,262,851

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
CHINA — (Continued)		
Zhuzhou Kibing Group Co. Ltd., Class A.....	1,272,300	\$ 2,166,277
*     Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	1,175,721	1,313,986
Zijin Mining Group Co. Ltd., Class H.....	22,722,000	26,625,895
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	6,687,200	3,476,706
ZTE Corp., Class H.....	3,158,392	6,796,674
ZTO Express Cayman, Inc., ADR.....	1,089,459	27,879,256
TOTAL CHINA.....		6,965,745,955
COLOMBIA — (0.1%)		
*     BAC Holding International Corp.....	19,082,282	1,201,823
Banco de Bogota SA.....	101,941	986,833
Bancolombia SA, Sponsored ADR.....	119,912	3,473,851
Bancolombia SA.....	515,942	4,331,410
Bolsa de Valores de Colombia.....	20,739	41,652
Celsia SA ESP.....	1,456,058	1,202,343
Cementos Argos SA.....	2,151,629	1,957,395
*     CEMEX Latam Holdings SA.....	832,855	551,546
*     Corp. Financiera Colombiana SA.....	348,835	1,594,860
Ecopetrol SA.....	10,886,599	5,789,934
Grupo Argos SA.....	503,693	1,421,667
Grupo Aval Acciones y Valores SA, ADR.....	45,906	163,884
Grupo Energia Bogota SA ESP.....	3,288,024	1,458,020
Interconexion Electrica SA ESP.....	1,346,876	6,472,042
Mineros SA.....	297,452	152,646
Promigas SA ESP.....	42,683	58,245
TOTAL COLOMBIA.....		30,858,151
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	575,386	26,147,375
Komerčni Banka AS.....	172,538	4,359,416
Ω     Moneta Money Bank AS.....	360,743	1,201,780
Philip Morris CR AS.....	2,206	1,520,585
TOTAL CZECH REPUBLIC.....		33,229,156
EGYPT — (0.0%)		
Commercial International Bank Egypt SAE, GDR.....	4,575,520	8,408,007
*     Egyptian Financial Group-Hermes Holding Co.,GDR.....	132,347	211,799
TOTAL EGYPT.....		8,619,806
GREECE — (0.3%)		
*     Aegean Airlines SA.....	248,899	1,318,951
*     Alpha Services & Holdings SA.....	1,795,259	1,595,687
Athens Water Supply & Sewage Co. SA.....	166,374	1,366,037
Autohellas Tourist & Trading SA.....	82,992	816,912
Bank of Greece.....	22,600	358,519
*     Ellaktor SA.....	617,337	1,006,740
ElvalHalcor SA.....	243,612	350,668
Entersoft SA Software Development & Related Services Co.....	13,771	54,140
Epsilon Net SA.....	45,577	263,654
*     Eurobank Ergasias Services & Holdings SA, Class A.....	3,017,076	2,779,247
*††   FF Group.....	156,853	144,280
Fourlis Holdings SA.....	304,062	951,956
*     GEK Terna Holding Real Estate Construction SA.....	324,419	3,211,708
Hellenic Exchanges - Athens Stock Exchange SA.....	181,828	613,207
Hellenic Petroleum Holdings SA.....	218,177	1,403,196
Hellenic Telecommunications Organization SA.....	524,815	9,036,239
Holding Co. ADMIE IPTO SA.....	493,275	930,356

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
GREECE — (Continued)		
* Intracom Holdings SA.....	271,969	\$ 513,051
* Intracom SA Technical & Steel Constructions.....	8,685	19,567
JUMBO SA.....	255,114	3,955,488
* LAMDA Development SA.....	324,176	1,926,224
Motor Oil Hellas Corinth Refineries SA.....	255,307	4,425,317
Mytilineos SA.....	284,930	4,406,934
* National Bank of Greece SA.....	1,014,254	3,177,458
OPAP SA.....	510,740	7,075,953
* Piraeus Financial Holdings SA.....	129,109	117,657
Piraeus Port Authority SA.....	48,696	767,281
* Public Power Corp. SA.....	421,795	2,502,125
Quest Holdings SA.....	155,835	702,330
Sarantis SA.....	95,430	671,577
Terna Energy SA.....	168,478	3,030,766
Thrace Plastics Holding & Co.....	10,928	42,905
Titan Cement International SA.....	227,749	2,607,199
TOTAL GREECE.....		62,143,329
HONG KONG — (0.0%)		
*†† Anxin-China Holdings Ltd.....	13,373,000	0
Ω BOC Aviation Ltd.....	384,300	3,270,628
†† CECEP COSTIN New Materials Group Ltd.....	2,583,000	37,018
*†† Huishan Dairy.....	1,990,720	5,478
* Kai Yuan Holdings Ltd.....	15,890,000	46,665
*†† Karce Co. Ltd.....	1,662,000	0
*†† Magnum Uranium Corp.....	1,020,000	0
My Medicare.....	4,480,000	24,597
*†† Realgold Resources Corp.....	640,000	0
#* Realord Group Holdings Ltd.....	334,000	419,112
*†† Superb Summit International Group Ltd.....	95,000	0
* Taung Gold International Ltd.....	60,800,000	201,293
#* Tongda Group Holdings Ltd.....	51,610,000	887,342
*†† Untrade Youyuan Holdings.....	4,273,760	0
*†† Untrade. C Fiber Optic.....	4,584,800	0
* Untrade.Lumena Newmat.....	391,649	0
TOTAL HONG KONG.....		4,892,133
HUNGARY — (0.1%)		
Magyar Telekom Telecommunications PLC.....	78,106	61,708
MASTERPLAST Nyrt.....	4,476	45,311
MOL Hungarian Oil & Gas PLC.....	2,738,158	20,159,484
* Opus Global Nyrt.....	110,084	42,139
# OTP Bank Nyrt.....	416,569	8,599,810
Richter Gedeon Nyrt.....	220,015	4,500,460
TOTAL HUNGARY.....		33,408,912
INDIA — (15.7%)		
* 3i Infotech Ltd.....	73,582	39,880
63 Moons Technologies Ltd.....	29,072	67,078
Aarti Drugs Ltd.....	226,127	1,218,290
Aarti Industries Ltd.....	822,262	8,131,519
ABB India Ltd.....	2,662	92,058
Abbott India Ltd.....	9,321	2,359,863
ACC Ltd.....	323,173	9,104,508
Accelya Solutions India Ltd.....	3,197	37,897
Action Construction Equipment Ltd.....	350,161	995,429
Adani Enterprises Ltd.....	488,967	15,888,949
* Adani Green Energy Ltd.....	910,019	24,935,947

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
	Adani Ports & Special Economic Zone Ltd.....	1,804,674 \$17,450,341
*	Adani Power Ltd.....	5,112,314 20,317,270
	Adani Total Gas Ltd.....	501,739 19,961,075
*	Adani Transmission Ltd.....	1,420,131 56,337,735
	ADF Foods Ltd.....	17,977 159,048
*	Aditya Birla Capital Ltd.....	5,391,151 7,258,425
	Advanced Enzyme Technologies Ltd.....	265,179 968,674
	Aegis Logistics Ltd.....	1,061,268 3,464,867
	AGI Greenpac Ltd.....	221,725 792,983
	Agro Tech Foods Ltd.....	48,493 478,504
*	Ahluwalia Contracts India Ltd.....	108,227 649,444
	AIA Engineering Ltd.....	251,220 7,604,854
	Ajanta Pharma Ltd.....	390,233 6,286,977
	Akzo Nobel India Ltd.....	64,495 1,581,863
	Alembic Ltd.....	638,846 568,197
	Alembic Pharmaceuticals Ltd.....	505,389 4,489,343
	Alkem Laboratories Ltd.....	58,052 2,367,343
	Alkyl Amines Chemicals.....	57,933 2,144,645
	Allcargo Logistics Ltd.....	745,387 2,890,773
*	Alok Industries Ltd.....	5,721,532 1,453,665
	Amara Raja Batteries Ltd.....	678,849 4,224,062
*	Amber Enterprises India Ltd.....	8,641 273,179
	Ambuja Cements Ltd.....	2,010,258 9,536,541
	Amrutanjan Health Care Ltd.....	60,027 611,290
	Anant Raj Ltd.....	469,437 440,670
	Andhra Sugars Ltd.....	299,145 515,075
	Apar Industries Ltd.....	76,101 1,091,746
	Apcotex Industries Ltd.....	70,500 507,527
*	APL Apollo Tubes Ltd.....	781,133 9,425,983
	Apollo Hospitals Enterprise Ltd.....	273,043 14,522,187
	Apollo Tyres Ltd.....	4,240,332 11,786,949
	Aptech Ltd.....	47,679 146,462
*	Arvind Fashions Ltd.....	433,172 1,620,177
*	Arvind Ltd.....	1,495,872 1,747,190
*	Arvind SmartSpaces Ltd.....	6,164 14,929
	Asahi India Glass Ltd.....	392,685 2,936,535
	Ashiana Housing Ltd.....	106,444 184,472
	Ashok Leyland Ltd.....	4,328,676 8,131,272
*	Ashoka Buildcon Ltd.....	1,533,189 1,458,571
	Asian Granito India Ltd.....	61,896 36,387
	Asian Paints Ltd.....	877,857 37,064,901
	Astec Lifesciences Ltd.....	31,512 744,292
*Ω	Aster DM Healthcare Ltd.....	680,049 1,967,990
	Astra Microwave Products Ltd.....	337,698 1,219,076
	Astral Ltd.....	303,462 6,984,427
	AstraZeneca Pharma India Ltd.....	21,709 839,770
	Atul Ltd.....	112,628 12,687,203
Ω	AU Small Finance Bank Ltd.....	694,939 5,205,615
	Aurobindo Pharma Ltd.....	1,889,453 13,056,836
	Automotive Axles Ltd.....	35,359 871,876
	Avanti Feeds Ltd.....	289,042 1,616,688
*Ω	Avenue Supermarts Ltd.....	30,604 1,644,955
	Axis Bank Ltd.....	6,153,718 56,519,591
	Axis Bank Ltd., GDR.....	291 13,357
	Bajaj Auto Ltd.....	225,136 11,139,397
	Bajaj Consumer Care Ltd.....	595,945 1,225,889
	Bajaj Electricals Ltd.....	78,515 1,124,591
	Bajaj Finance Ltd.....	304,243 27,834,011
	Bajaj Finserv Ltd.....	59,389 11,310,239

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
*	Bajaj Hindusthan Sugar Ltd.....	4,431,453	\$ 556,073
	Bajaj Holdings & Investment Ltd.....	188,514	12,335,528
	Balaji Amines Ltd.....	98,250	4,232,598
	Balkrishna Industries Ltd.....	521,677	15,207,457
	Balmer Lawrie & Co. Ltd.....	565,989	798,424
	Balrampur Chini Mills Ltd.....	1,545,691	7,706,124
	Banco Products India Ltd.....	58,935	139,460
Ω	Bandhan Bank Ltd.....	202,987	711,868
	Bank of Baroda.....	5,503,225	8,122,387
	Bank of India.....	1,784,771	1,076,858
	Bank of Maharashtra.....	3,860,273	821,973
	Bannari Amman Sugars Ltd.....	6,733	209,615
	BASF India Ltd.....	66,272	2,251,686
	Bayer CropScience Ltd.....	18,492	1,228,721
	BEML Ltd.....	119,655	1,928,291
	Berger Paints India Ltd.....	821,294	6,483,874
*	BF Utilities Ltd.....	41,050	169,630
	Bhansali Engineering Polymers Ltd.....	477,299	665,900
	Bharat Bijlee Ltd.....	12,590	279,401
	Bharat Dynamics Ltd.....	131,288	1,343,149
	Bharat Electronics Ltd.....	5,168,094	17,964,848
	Bharat Forge Ltd.....	967,385	8,947,724
*	Bharat Heavy Electricals Ltd.....	5,919,610	4,032,736
	Bharat Petroleum Corp. Ltd.....	1,729,304	7,214,771
	Bharat Rasayan Ltd.....	6,313	967,630
*	Bharti Airtel Ltd.....	6,407,864	54,948,971
*	Bharti Airtel Ltd.....	76,463	283,468
	Biocon Ltd.....	1,237,605	4,815,373
	Birla Corp. Ltd.....	196,016	2,412,395
	Birlasoft Ltd.....	1,440,831	6,154,397
*	Black Box Ltd.....	37,830	66,591
	Bliss Gvs Pharma Ltd.....	380,071	371,600
	BLS International Services Ltd.....	35,938	109,976
	Blue Dart Express Ltd.....	32,816	3,548,639
	Blue Star Ltd.....	208,813	2,595,206
	Bodal Chemicals Ltd.....	402,603	472,899
	Bombay Burmah Trading Co.....	55,384	668,228
*	Bombay Dyeing & Manufacturing Co. Ltd.....	481,993	602,087
	Borosil Ltd.....	9,142	39,840
*	Borosil Renewables Ltd.....	232,420	1,821,044
	Bosch Ltd.....	17,278	3,732,503
	Brigade Enterprises Ltd.....	587,339	3,657,259
	Brightcom Group Ltd.....	549,586	345,606
	Britannia Industries Ltd.....	217,535	10,708,833
	BSE Ltd.....	361,765	3,111,743
*	Camlin Fine Sciences Ltd.....	342,189	509,207
	Can Fin Homes Ltd.....	659,697	4,984,291
	Canara Bank.....	1,780,371	5,015,885
*	Capacit'e Infraprojects Ltd.....	112,468	155,356
	Caplin Point Laboratories Ltd.....	186,927	1,852,854
	Carborundum Universal Ltd.....	501,202	5,065,608
	Care Ratings Ltd.....	137,515	789,985
	Castrol India Ltd.....	2,369,976	3,423,933
	CCL Products India Ltd.....	635,562	3,577,286
	Ceat Ltd.....	239,055	3,815,646
*	Central Bank of India Ltd.....	2,584,311	585,787
	Central Depository Services India Ltd.....	298,087	4,278,179
	Century Enka Ltd.....	50,046	281,409
	Century Plyboards India Ltd.....	480,319	3,556,222

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
	Century Textiles & Industries Ltd.....	297,760 \$ 3,158,099
	Cera Sanitaryware Ltd.....	34,627 2,072,561
	CESC Ltd.....	4,066,503 3,968,416
*	CG Power & Industrial Solutions Ltd.....	3,440,708 9,783,836
*	Chalet Hotels Ltd.....	24,263 97,967
	Chambal Fertilisers & Chemicals Ltd.....	2,102,953 8,571,636
*	Chennai Petroleum Corp. Ltd.....	214,638 747,964
††	Chennai Super Kings Cricket Ltd.....	2,606,099 13,872
	Cholamandalam Financial Holdings Ltd.....	563,999 4,469,032
	Cholamandalam Investment & Finance Co. Ltd.....	2,116,569 18,945,628
	Cigniti Technologies Ltd.....	47,236 299,412
	Cipla Ltd.....	1,788,841 22,149,395
	City Union Bank Ltd.....	2,811,934 5,682,865
	Clariant Chemicals India Ltd.....	43,271 236,633
	Coal India Ltd.....	3,129,065 8,388,574
Ω	Cochin Shipyard Ltd.....	269,132 1,132,114
	Coforge Ltd.....	107,742 5,399,011
	Colgate-Palmolive India Ltd.....	337,830 6,776,858
	Computer Age Management Services Ltd.....	79,826 2,487,171
	Container Corp. of India Ltd.....	860,945 7,737,716
	Coromandel International Ltd.....	895,590 11,605,317
	Cosmo First Ltd.....	126,104 1,426,612
*	CreditAccess Grameen Ltd.....	140,439 1,873,352
	CRISIL Ltd.....	105,671 4,182,937
	Crompton Greaves Consumer Electricals Ltd.....	3,629,919 18,119,082
*	CSB Bank Ltd.....	110,160 279,084
	Cummins India Ltd.....	442,349 6,865,144
	Cyient Ltd.....	364,679 3,813,791
*	D B Realty Ltd.....	117,890 94,330
	Dabur India Ltd.....	1,213,038 8,944,526
	Dalmia Bharat Ltd.....	422,718 8,561,774
	Dalmia Bharat Sugar & Industries Ltd.....	172,544 823,148
	DB Corp. Ltd.....	359,014 386,303
	DCB Bank Ltd.....	1,925,578 2,163,981
	DCM Shriram Ltd.....	406,552 5,133,709
*	DCW Ltd.....	1,010,913 496,102
	Deepak Fertilisers & Petrochemicals Corp. Ltd.....	571,878 5,160,051
	Deepak Nitrite Ltd.....	338,316 8,212,436
	Delta Corp. Ltd.....	789,578 1,977,225
*	DEN Networks Ltd.....	336,600 146,261
*	Dhampur Bio Organics Ltd.....	377,866 196,415
	Dhampur Sugar Mills Ltd.....	516,754 1,472,454
*	Dhani Services Ltd.....	1,230,931 645,164
	Dhanuka Agritech Ltd.....	116,165 1,019,634
Ω	Dilip Buildcon Ltd.....	266,608 794,591
*	Dish TV India Ltd.....	7,787,708 1,109,630
*	Dishman Carbogen Amcis Ltd.....	503,851 806,827
	Divi's Laboratories Ltd.....	233,649 11,320,507
	Dixon Technologies India Ltd.....	119,215 5,588,107
	DLF Ltd.....	1,393,898 6,784,873
	Dollar Industries Ltd.....	78,209 448,864
Ω	Dr Lal PathLabs Ltd.....	132,515 3,866,147
	Dr Reddy's Laboratories Ltd., ADR.....	269,900 13,899,850
	Dr Reddy's Laboratories Ltd.....	141,922 7,344,797
*	DRC Systems India Ltd.....	17,460 4,751
*	Dredging Corp. of India Ltd.....	38,599 135,255
	Dwarikesh Sugar Industries Ltd.....	1,033,614 1,542,722
*	Dynumatic Technologies Ltd.....	18,085 414,016
	eClerx Services Ltd.....	137,287 3,775,840

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
	Edelweiss Financial Services Ltd.....	3,161,290 \$ 2,330,900
	Eicher Motors Ltd.....	388,416 15,147,105
	EID Parry India Ltd.....	855,318 6,069,833
*	ElH Associated Hotels.....	15,903 80,997
*	ElH Ltd.....	1,006,021 1,936,299
	Electrosteel Castings Ltd.....	1,414,245 647,098
	Elgi Equipments Ltd.....	701,870 3,292,570
	Emami Ltd.....	1,082,235 6,187,480
Ω	Endurance Technologies Ltd.....	101,172 1,858,469
	Engineers India Ltd.....	2,460,579 2,084,101
	EPL Ltd.....	453,309 991,889
*Ω	Equitas Small Finance Bank Ltd.....	985,192 558,751
Ω	Eris Lifesciences Ltd.....	102,591 872,245
	ESAB India Ltd.....	12,292 514,531
	Escorts Kubota Ltd.....	360,320 7,867,129
	Everest Industries Ltd.....	32,305 240,317
	Everest Kanto Cylinder Ltd.....	268,986 577,895
	Excel Industries Ltd.....	29,383 473,385
	Exide Industries Ltd.....	3,867,612 7,756,028
*	FDC Ltd.....	419,304 1,337,739
	Federal Bank Ltd.....	17,469,274 23,597,620
*	Federal-Mogul Goetze India Ltd.....	7,728 28,237
	FIEM Industries Ltd.....	28,030 572,875
	Filatex India Ltd.....	804,493 954,156
	Fine Organic Industries Ltd.....	34,036 2,328,612
	Finolex Cables Ltd.....	550,383 2,953,083
	Finolex Industries Ltd.....	2,175,957 3,670,137
	Firstsource Solutions Ltd.....	1,906,716 2,693,240
	Force Motors Ltd.....	18,266 240,752
*	Fortis Healthcare Ltd.....	1,952,057 6,883,930
*	Future Consumer Ltd.....	995,208 22,684
	Gabriel India Ltd.....	641,693 1,060,187
	GAIL India Ltd.....	8,505,985 15,763,745
	Galaxy Surfactants Ltd.....	29,084 1,134,122
*	Ganesh Housing Corp. Ltd.....	17,806 67,238
	Garden Reach Shipbuilders & Engineers Ltd.....	88,765 289,077
	Garware Technical Fibres Ltd.....	62,155 2,587,485
	Gateway Distriparks Ltd.....	1,882,656 1,732,789
*	Gati Ltd.....	238,356 443,806
	GE Power India Ltd.....	34,023 58,377
*	GE T&D India Ltd.....	194,659 282,866
Ω	General Insurance Corp. of India.....	263,936 387,912
	Genus Power Infrastructures Ltd.....	275,011 269,194
	Geojit Financial Services Ltd.....	213,157 136,361
	GHCL Ltd.....	749,719 6,083,022
	GIC Housing Finance Ltd.....	243,093 416,410
	Gillette India Ltd.....	36,506 2,408,171
	GlaxoSmithKline Pharmaceuticals Ltd.....	89,541 1,592,911
	Glenmark Pharmaceuticals Ltd.....	1,390,825 6,689,811
	GMM Pfaudler Ltd.....	11,736 239,172
*	GMR Infrastructure Ltd.....	289,728 136,464
	GOCL Corp. Ltd.....	2,224 8,140
	Godawari Power & Ispat Ltd.....	99,092 359,499
	Godfrey Phillips India Ltd.....	149,857 2,165,569
Ω	Godrej Agrovet Ltd.....	125,294 805,094
*	Godrej Consumer Products Ltd.....	1,110,852 11,973,082
*	Godrej Industries Ltd.....	334,110 1,880,170
*	Godrej Properties Ltd.....	239,699 4,595,587
	Goodyear India Ltd.....	37,199 445,613

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
Granules India Ltd.....	1,335,186	\$ 5,021,114
Graphite India Ltd.....	473,828	2,556,901
Grasim Industries Ltd.....	862,044	17,188,521
Grauer & Weil India Ltd.....	289,019	230,263
Gravita India Ltd.....	58,620	214,812
Great Eastern Shipping Co. Ltd.....	658,424	3,938,606
Greaves Cotton Ltd.....	534,229	1,097,559
Greenlam Industries Ltd.....	83,372	375,674
Greenpanel Industries Ltd.....	316,654	1,770,171
Greenply Industries Ltd.....	387,215	897,287
Grindwell Norton Ltd.....	133,660	2,936,056
Gujarat Alkalies & Chemicals Ltd.....	266,388	2,537,097
Gujarat Ambuja Exports Ltd.....	756,297	2,902,440
Gujarat Fluorochemicals Ltd.....	255,503	10,815,242
Gujarat Gas Ltd.....	884,863	5,003,905
Gujarat Industries Power Co. Ltd.....	205,198	214,486
Gujarat Mineral Development Corp. Ltd.....	578,690	1,175,951
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	1,001,355	9,143,801
Gujarat Pipavav Port Ltd.....	1,952,315	1,919,454
Gujarat State Fertilizers & Chemicals Ltd.....	1,423,181	2,841,775
Gujarat State Petronet Ltd.....	2,278,726	6,680,501
Gulf Oil Lubricants India Ltd.....	125,702	666,952
* Hathway Cable & Datacom Ltd.....	1,884,450	402,519
Hatsun Agro Product Ltd.....	127,253	1,596,540
Havells India Ltd.....	653,764	10,340,123
HBL Power Systems Ltd.....	724,991	808,821
HCL Technologies Ltd.....	3,068,049	36,880,811
Ω HDFC Asset Management Co. Ltd.....	97,885	2,408,532
HDFC Bank Ltd.....	5,446,288	99,607,565
Ω HDFC Life Insurance Co. Ltd.....	611,549	4,290,714
* HealthCare Global Enterprises Ltd.....	101,701	347,654
HEG Ltd.....	78,554	1,175,242
HeidelbergCement India Ltd.....	603,543	1,402,452
Heritage Foods Ltd.....	114,886	407,888
Hero MotoCorp Ltd.....	519,140	18,462,462
Hester Biosciences Ltd.....	14,649	409,921
HFCL Ltd.....	7,186,548	6,050,945
HG Infra Engineering Ltd.....	118,827	893,669
Hikal Ltd.....	352,326	1,124,577
HIL Ltd.....	26,968	1,199,608
Himadri Speciality Chemical Ltd.....	1,578,999	1,626,578
Himatsingka Seide Ltd.....	115,825	170,536
Hindalco Industries Ltd.....	7,011,415	36,987,146
Hinduja Global Solutions Ltd.....	130,930	2,170,384
Hindustan Aeronautics Ltd.....	154,094	3,947,708
* Hindustan Construction Co. Ltd.....	2,655,838	447,983
Hindustan Copper Ltd.....	1,917,697	2,502,393
* Hindustan Oil Exploration Co. Ltd.....	239,595	529,046
Hindustan Petroleum Corp. Ltd.....	2,607,654	7,920,467
Hindustan Unilever Ltd.....	1,219,401	40,649,068
Hindware Home Innovation Ltd.....	10,742	46,890
Hitachi Energy India Ltd.....	33,347	1,363,279
Hle Glascoat Ltd.....	4,636	182,219
Honda India Power Products Ltd.....	18,212	357,573
Honeywell Automation India Ltd.....	7,684	3,894,692
Housing Development Finance Corp. Ltd.....	2,068,521	62,717,471
Huhtamaki India Ltd.....	117,198	288,142
I G Petrochemicals Ltd.....	87,801	698,639
ICICI Bank Ltd., Sponsored ADR.....	4,405,288	91,541,885

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
	ICICI Bank Ltd.....	701,916 \$ 7,301,350
Ω	ICICI Lombard General Insurance Co. Ltd.....	274,152 4,246,448
Ω	ICICI Prudential Life Insurance Co. Ltd.....	502,428 3,531,732
Ω	ICICI Securities Ltd.....	90,077 547,342
	ICRA Ltd.....	5,728 282,150
*	IDFC First Bank Ltd.....	24,101,003 11,425,786
	IDFC Ltd.....	8,184,160 5,651,257
*	IFB Industries Ltd.....	41,736 528,581
*	IFCI Ltd.....	789,393 97,666
	Igarashi Motors India Ltd.....	11,730 50,303
	IIFL Finance Ltd.....	1,170,090 5,100,285
	IIFL Securities Ltd.....	1,296,865 1,121,137
	IIFL Wealth Management Ltd.....	194,212 4,146,535
	India Cements Ltd.....	1,418,117 3,533,245
	India Glycols Ltd.....	129,830 1,547,367
	India Nippon Electricals Ltd.....	7,359 39,254
*	Indiabulls Housing Finance Ltd.....	1,879,965 2,627,910
*	Indiabulls Real Estate Ltd.....	1,659,451 1,525,996
Ω	IndiaMart InterMesh Ltd.....	6,502 349,923
	Indian Bank.....	1,481,418 3,312,287
Ω	Indian Energy Exchange Ltd.....	2,552,194 5,166,917
	Indian Hotels Co. Ltd.....	2,112,383 7,033,984
	Indian Hume Pipe Co. Ltd.....	47,254 93,008
	Indian Metals & Ferro Alloys Ltd.....	58,479 218,491
	Indian Oil Corp. Ltd.....	7,892,549 7,249,612
*	Indian Overseas Bank.....	3,669,010 804,752
	Indian Railway Catering & Tourism Corp. Ltd.....	101,696 824,100
Ω	Indian Railway Finance Corp. Ltd.....	120,442 31,345
	Indo Count Industries Ltd.....	575,037 1,006,264
	Indoco Remedies Ltd.....	232,566 1,138,555
	Indraprastha Gas Ltd.....	1,003,975 4,395,824
	Indus Towers Ltd.....	2,463,159 6,937,143
	IndusInd Bank Ltd.....	837,781 11,057,533
	INEOS Styrolution India Ltd.....	23,972 257,146
	Infibeam Avenues Ltd.....	6,491,424 1,205,891
	Info Edge India Ltd.....	73,855 4,053,912
#	Infosys Ltd., Sponsored ADR.....	3,016,528 58,792,131
	Infosys Ltd.....	7,880,895 154,224,284
	Ingersoll Rand India Ltd.....	33,716 703,353
*	Inox Leisure Ltd.....	462,462 3,445,407
*	Inox Wind Energy Ltd.....	21,442 140,176
*	Inox Wind Ltd.....	293,707 329,789
*	Insecticides India Ltd.....	39,097 511,855
	Intellect Design Arena Ltd.....	485,527 3,885,040
*Ω	InterGlobe Aviation Ltd.....	191,204 4,531,575
	IOL Chemicals & Pharmaceuticals Ltd.....	105,036 475,285
	Ipca Laboratories Ltd.....	834,115 10,600,052
*	IRB Infrastructure Developers Ltd.....	959,739 2,585,198
Ω	IRCON International Ltd.....	1,079,286 512,340
	ISGEC Heavy Engineering Ltd.....	4,316 25,529
	ITC Ltd.....	8,037,150 30,908,196
	ITD Cementation India Ltd.....	624,766 645,835
*	ITI Ltd.....	202,223 298,752
	J Kumar Infraprojects Ltd.....	184,330 781,696
*	Jagran Prakashan Ltd.....	669,824 467,087
	Jai Corp. Ltd.....	424,199 649,614
*	Jaiprakash Associates Ltd.....	8,020,665 752,538
*	Jaiprakash Power Ventures Ltd.....	10,398,193 857,198
*	Jammu & Kashmir Bank Ltd.....	1,874,888 688,338

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
Jamna Auto Industries Ltd. ....	1,237,460	\$ 1,975,823
JB Chemicals & Pharmaceuticals Ltd. ....	263,900	5,894,445
JBM Auto Ltd. ....	104,655	573,459
Jindal Poly Films Ltd. ....	197,258	2,638,916
Jindal Saw Ltd. ....	1,516,771	1,643,115
* Jindal Stainless Hisar Ltd. ....	884,545	2,666,242
* Jindal Stainless Ltd. ....	1,841,622	2,770,293
Jindal Steel & Power Ltd. ....	2,995,135	14,707,748
JK Cement Ltd. ....	194,253	6,143,382
JK Lakshmi Cement Ltd. ....	388,505	2,175,412
JK Paper Ltd. ....	984,305	4,313,255
JK Tyre & Industries Ltd. ....	1,145,335	1,714,764
JM Financial Ltd. ....	2,858,798	2,306,608
JMC Projects India Ltd. ....	186,151	194,055
* Johnson Controls-Hitachi Air Conditioning India Ltd. ....	35,809	707,982
JSW Energy Ltd. ....	3,416,532	10,335,998
JSW Steel Ltd. ....	4,476,237	35,733,601
JTEKT India Ltd. ....	317,308	339,977
Jubilant Foodworks Ltd. ....	1,697,690	11,881,700
Jubilant Ingrevia Ltd. ....	925,628	6,211,942
Jubilant Pharmova Ltd. ....	901,830	4,115,384
Jyothy Labs Ltd. ....	923,813	2,001,651
Kajaria Ceramics Ltd. ....	659,602	9,830,370
Kalpataru Power Transmission Ltd. ....	683,566	3,205,215
Kalyani Steels Ltd. ....	197,445	745,121
Kansai Nerolac Paints Ltd. ....	547,962	2,778,195
Karnataka Bank Ltd. ....	1,568,361	1,400,334
Karur Vysya Bank Ltd. ....	3,777,171	2,812,059
Kaveri Seed Co. Ltd. ....	250,166	1,534,589
KCP Ltd. ....	549,169	763,609
KEC International Ltd. ....	893,542	5,178,955
KEI Industries Ltd. ....	461,710	7,222,054
Kennametal India Ltd. ....	18,371	533,640
* Kesoram Industries Ltd. ....	277,801	166,265
Kewal Kiran Clothing Ltd. ....	32,496	140,985
* Kiri Industries Ltd. ....	222,954	1,344,699
Kirloskar Brothers Ltd. ....	52,728	226,084
Kirloskar Ferrous Industries Ltd. ....	244,626	619,344
Kirloskar Oil Engines Ltd. ....	363,255	754,324
Kitex Garments Ltd. ....	265,379	808,024
KNR Constructions Ltd. ....	1,087,091	3,630,651
* Kolte-Patil Developers Ltd. ....	192,289	647,675
Kotak Mahindra Bank Ltd. ....	1,529,823	35,204,580
KPIT Technologies Ltd. ....	1,607,981	11,178,319
KPR Mill Ltd. ....	594,146	4,403,635
KRBL Ltd. ....	568,267	1,758,163
KSB Ltd. ....	56,489	1,048,185
L&T Finance Holdings Ltd. ....	4,580,879	4,361,158
Ω L&T Technology Services Ltd. ....	26,814	1,192,988
LA Opala RG Ltd. ....	224,772	827,719
Lakshmi Machine Works Ltd. ....	18,685	2,465,659
*†† Lanco Infotech Ltd. ....	978,499	695
Ω Larsen & Toubro Infotech Ltd. ....	178,712	10,707,042
Larsen & Toubro Ltd. ....	1,443,515	33,010,426
Ω Laurus Labs Ltd. ....	773,061	5,102,223
*Ω Lemon Tree Hotels Ltd. ....	1,039,954	870,481
LG Balakrishnan & Bros Ltd. ....	186,569	1,659,020
LIC Housing Finance Ltd. ....	2,555,119	12,444,215
Linde India Ltd. ....	59,936	2,769,123

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
INDIA — (Continued)		
LT Foods Ltd.....	2,031,289	\$ 2,336,208
Lumax Auto Technologies Ltd.....	192,776	632,601
Lumax Industries Ltd.....	11,696	224,238
Lupin Ltd.....	1,206,863	9,795,499
LUX Industries Ltd.....	54,659	1,283,670
Mahanagar Gas Ltd.....	186,804	1,780,425
Maharashtra Scooters Ltd.....	1,324	65,435
Maharashtra Seamless Ltd.....	206,741	1,914,787
Mahindra & Mahindra Financial Services Ltd.....	4,800,125	11,370,623
Mahindra & Mahindra Ltd.....	2,550,757	37,578,257
Mahindra CIE Automotive Ltd.....	846,585	2,868,759
* Mahindra Holidays & Resorts India Ltd.....	628,261	1,871,236
Mahindra Lifespace Developers Ltd.....	468,378	2,363,168
Ω Mahindra Logistics Ltd.....	54,251	319,742
Maithan Alloys Ltd.....	79,661	952,560
Man Infraconstruction Ltd.....	634,388	685,553
Manappuram Finance Ltd.....	2,414,540	3,010,182
Mangalam Cement Ltd.....	84,892	324,250
* Mangalore Refinery & Petrochemicals Ltd.....	896,438	827,451
Marico Ltd.....	1,975,339	12,973,153
Marksans Pharma Ltd.....	2,128,497	1,314,559
Maruti Suzuki India Ltd.....	80,611	8,962,609
Ω MAS Financial Services Ltd.....	70,459	484,627
Mastek Ltd.....	89,819	2,393,640
* Max Financial Services Ltd.....	399,235	4,328,937
* Max Healthcare Institute Ltd.....	831,397	3,865,649
* Max Ventures & Industries Ltd.....	128,137	168,998
Mayur Uniquoters Ltd.....	152,347	794,261
Mazagon Dock Shipbuilders Ltd.....	110,262	387,628
* Meghmani Finechem Ltd.....	97,026	1,861,716
Meghmani Organics Ltd.....	1,241,459	2,016,059
Ω Metropolis Healthcare Ltd.....	95,191	1,917,529
Minda Corp. Ltd.....	552,395	1,558,088
Minda Industries Ltd.....	1,090,153	7,036,733
Mindtree Ltd.....	220,637	9,554,074
* Mirza International Ltd.....	333,665	1,050,995
Ω Mishra Dhatu Nigam Ltd.....	388,811	827,475
MM Forgings Ltd.....	51,524	632,272
MOIL Ltd.....	694,996	1,375,949
Monte Carlo Fashions Ltd.....	64,272	610,119
* Morepen Laboratories Ltd.....	2,053,442	940,534
Motherson Sumi Systems Ltd.....	5,083,615	8,224,466
* Motherson Sumi Wiring India Ltd.....	5,083,615	4,951,990
Motilal Oswal Financial Services Ltd.....	309,230	2,987,611
Mphasis Ltd.....	590,806	17,315,555
MRF Ltd.....	10,567	11,166,116
Mrs Bectors Food Specialities Ltd.....	33,089	131,886
MSTC Ltd.....	103,629	327,477
Mukand Ltd.....	25,139	34,784
Multi Commodity Exchange of India Ltd.....	107,081	1,888,516
Muthoot Finance Ltd.....	861,276	11,672,105
Nahar Spinning Mills Ltd.....	63,815	265,541
* Narayana Hrudayalaya Ltd.....	133,273	1,102,643
Natco Pharma Ltd.....	555,574	4,793,133
National Aluminium Co. Ltd.....	11,518,671	11,378,572
* National Fertilizers Ltd.....	345,396	200,925
Nava Ltd.....	852,633	2,167,176
Navin Fluorine International Ltd.....	109,721	6,090,001
Navneet Education Ltd.....	655,288	896,286

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
Ω NBCC India Ltd.....	3,683,717	\$ 1,539,135
NCC Ltd.....	2,909,571	2,162,234
NCL Industries Ltd.....	129,237	284,953
NELCO Ltd.....	41,791	340,790
Neogen Chemicals Ltd.....	46,501	803,873
NESCO Ltd.....	149,861	1,121,894
Nestle India Ltd.....	86,732	21,230,300
* Network18 Media & Investments Ltd.....	834,884	686,325
Neuland Laboratories Ltd.....	15,177	249,040
Newgen Software Technologies Ltd.....	57,578	270,839
NHPC Ltd.....	9,077,944	3,932,984
NIIT Ltd.....	702,179	3,260,582
Niilkamal Ltd.....	48,172	1,208,300
Ω Nippon Life India Asset Management Ltd.....	58,465	206,475
NLC India Ltd.....	749,864	646,012
NMDC Ltd.....	2,720,359	3,711,225
NOCIL Ltd.....	977,489	3,408,877
Novartis India Ltd.....	15,101	138,156
NRB Bearings Ltd.....	425,007	738,637
NTPC Ltd.....	8,519,371	16,465,475
Nucleus Software Exports Ltd.....	64,922	339,980
Oberoi Realty Ltd.....	469,771	5,418,034
Oil & Natural Gas Corp. Ltd.....	5,507,685	9,353,267
Oil India Ltd.....	1,230,634	2,960,712
* Olectra Greentech Ltd.....	55,373	447,291
* Omaxe Ltd.....	387,726	528,511
OnMobile Global Ltd.....	288,077	479,530
Oracle Financial Services Software Ltd.....	104,825	4,175,164
Orient Cement Ltd.....	1,070,141	1,574,245
Orient Electric Ltd.....	456,754	1,502,832
Orient Paper & Industries Ltd.....	827,420	287,542
Oriental Aromatics Ltd.....	25,737	186,701
Oriental Carbon & Chemicals Ltd.....	22,883	257,671
* Oriental Hotels Ltd.....	74,878	59,739
Page Industries Ltd.....	26,237	16,277,963
Paisalo Digital Ltd.....	777,865	714,945
Panama Petrochem Ltd.....	213,758	757,904
Ω Parag Milk Foods Ltd.....	66,980	77,258
* Patel Engineering Ltd.....	975,596	286,821
* PC Jeweller Ltd.....	619,902	368,329
PCBL Ltd.....	1,868,564	2,877,785
Persistent Systems Ltd.....	341,184	15,665,267
Petronet LNG Ltd.....	4,724,301	13,115,719
Pfizer Ltd.....	58,611	3,094,911
Phoenix Mills Ltd.....	346,738	5,447,738
PI Industries Ltd.....	405,556	15,828,985
Pidilite Industries Ltd.....	359,576	11,154,657
Piramal Enterprises Ltd.....	339,839	7,634,920
*Ω PNB Housing Finance Ltd.....	158,265	702,218
PNC Infratech Ltd.....	449,326	1,447,498
Poly Medicure Ltd.....	92,758	860,639
Polyplex Corp. Ltd.....	169,878	5,042,374
Poonawalla Fincorp Ltd.....	327,620	1,110,902
Power Finance Corp. Ltd.....	6,100,056	8,956,545
Power Grid Corp. of India Ltd.....	7,094,492	19,230,274
* Power Mech Projects Ltd.....	21,025	245,057
Praj Industries Ltd.....	799,572	4,012,473
* Prakash Industries Ltd.....	736,654	493,072
Ω Prataap Snacks Ltd.....	18,351	168,256

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
	Precision Camshafts Ltd. ....	33,758 \$ 55,950
	Prestige Estates Projects Ltd. ....	911,810 4,766,298
*	Pricol Ltd. ....	755,264 1,439,061
*	Prime Focus Ltd. ....	42,494 37,085
	Prince Pipes & Fittings Ltd. ....	222,129 1,700,585
*	Prism Johnson Ltd. ....	931,379 1,430,924
	Privi Speciality Chemicals Ltd. ....	26,844 425,489
	Procter & Gamble Health Ltd. ....	48,427 2,705,769
	Procter & Gamble Hygiene & Health Care Ltd. ....	29,729 5,424,510
	PSP Projects Ltd. ....	120,314 940,617
*	PTC India Financial Services Ltd. ....	960,779 183,656
	PTC India Ltd. ....	1,916,126 2,012,777
	Punjab National Bank. ....	6,692,535 2,660,673
*	Puravankara Ltd. ....	86,487 103,799
*	PVR Ltd. ....	245,282 6,681,418
Ω	Quess Corp. Ltd. ....	214,248 1,599,004
Ω	Quick Heal Technologies Ltd. ....	26,089 68,720
	Radico Khaitan Ltd. ....	485,766 5,787,770
	Rain Industries Ltd. ....	1,747,531 3,916,678
	Rajesh Exports Ltd. ....	567,703 4,261,760
	Rallis India Ltd. ....	649,758 1,741,604
*	Ramco Cements Ltd. ....	604,216 5,585,451
*	Ramco Industries Ltd. ....	190,145 463,035
	Ramkrishna Forgings Ltd. ....	378,892 858,000
	Rane Holdings Ltd. ....	27,459 234,377
	Rashtriya Chemicals & Fertilizers Ltd. ....	1,922,250 2,131,895
	Ratnamani Metals & Tubes Ltd. ....	101,769 2,177,081
*	RattanIndia Power Ltd. ....	1,728,649 85,335
	Raymond Ltd. ....	258,268 3,132,299
*Ω	RBL Bank Ltd. ....	2,731,574 3,195,281
	REC Ltd. ....	9,913,629 16,436,110
	Redington India Ltd. ....	5,824,568 9,176,313
	Relaxo Footwears Ltd. ....	240,236 2,991,270
	Reliance Industrial Infrastructure Ltd. ....	55,253 686,286
	Reliance Industries Ltd. ....	5,900,601 187,496,359
*	Reliance Infrastructure Ltd. ....	485,021 723,244
*	Reliance Power Ltd. ....	17,689,317 2,863,523
	Repco Home Finance Ltd. ....	293,077 557,621
	Rhi Magnesita India Ltd. ....	130,296 854,339
	Rico Auto Industries Ltd. ....	275,170 160,804
	RITES Ltd. ....	274,320 913,194
	Route Mobile Ltd. ....	80,764 1,449,674
*	RPSG Ventures Ltd. ....	30,328 201,932
*	RSWM Ltd. ....	134,114 670,513
	Rupa & Co. Ltd. ....	247,150 1,170,273
	Sagar Cements Ltd. ....	165,495 371,519
	Sandhar Technologies Ltd. ....	82,289 256,140
	Sangam India Ltd. ....	67,161 226,170
*	Sanghi Industries Ltd. ....	103,429 48,338
*	Sanghvi Movers Ltd. ....	39,826 122,767
	Sanofi India Ltd. ....	52,233 4,175,735
	Sarda Energy & Minerals Ltd. ....	68,639 826,067
	Saregama India Ltd. ....	243,647 1,290,984
	Sasken Technologies Ltd. ....	10,302 101,771
*	Satin Creditcare Network Ltd. ....	222,790 327,932
	Savita Oil Technologies Ltd. ....	26,557 407,770
	SBI Cards & Payment Services Ltd. ....	186,463 2,210,188
Ω	SBI Life Insurance Co. Ltd. ....	337,384 5,525,185
	Schaeffler India Ltd. ....	146,940 5,144,379

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
* Schneider Electric Infrastructure Ltd.....	118,825	\$ 166,121
* SEAMEC Ltd.....	20,246	218,154
* SEPC Ltd.....	1,469,991	144,424
Sequent Scientific Ltd.....	371,006	605,465
Seshasayee Paper & Boards Ltd.....	55,063	148,832
Ω SH Kelkar & Co. Ltd.....	363,066	638,986
Shakti Pumps India Ltd.....	26,401	158,017
Shankara Building Products Ltd.....	46,427	415,506
Sharda Cropchem Ltd.....	279,570	1,837,415
Sharda Motor Industries Ltd.....	40,375	381,273
* Sheela Foam Ltd.....	29,800	1,060,245
Shilpa Medicare Ltd.....	113,371	590,452
Shipping Corp. of India Ltd.....	1,289,688	1,697,388
* Shoppers Stop Ltd.....	101,117	749,757
Shree Cement Ltd.....	32,017	8,280,497
* Shree Renuka Sugars Ltd.....	3,250,199	2,042,733
Shriram City Union Finance Ltd.....	38,758	948,625
Shriram Transport Finance Co. Ltd.....	1,016,619	17,824,069
Siemens Ltd.....	131,632	4,497,965
* Sintex Plastics Technology Ltd.....	1,724,332	81,530
* SIS Ltd.....	155,734	880,857
Siyaram Silk Mills Ltd.....	129,820	872,668
SKF India Ltd.....	118,512	6,307,624
SML ISUZU Ltd.....	185	1,670
* Snowman Logistics Ltd.....	47,354	18,334
Sobha Ltd.....	431,906	3,826,945
Solar Industries India Ltd.....	134,559	4,677,914
Solara Active Pharma Sciences Ltd.....	61,497	299,055
* Somany Ceramics Ltd.....	80,372	639,791
Sonata Software Ltd.....	359,491	3,211,257
* South Indian Bank Ltd.....	7,842,024	783,223
SP Apparels Ltd.....	6,527	31,104
* Spandana Sphoorty Financial Ltd.....	3,005	16,293
* SpiceJet Ltd.....	68,663	33,138
SRF Ltd.....	770,475	23,697,671
* Star Cement Ltd.....	409,123	450,028
State Bank of India.....	2,905,882	19,446,730
State Bank of India,GDR.....	17,632	1,178,706
Steel Authority of India Ltd.....	6,987,088	6,826,800
* Sterling & Wilson Renewable.....	85,019	307,587
Sterlite Technologies Ltd.....	1,116,079	2,007,397
Strides Pharma Science Ltd.....	409,296	1,718,085
Stylam Industries Ltd.....	16,691	236,345
Subex Ltd.....	615,352	206,292
Subros Ltd.....	152,682	658,005
Sudarshan Chemical Industries Ltd.....	241,078	1,440,880
Sumitomo Chemical India Ltd.....	62,781	358,530
Sun Pharmaceutical Industries Ltd.....	2,219,647	26,485,421
Sun TV Network Ltd.....	926,220	5,536,746
Sundaram Finance Holdings Ltd.....	135,063	134,642
Sundaram Finance Ltd.....	134,181	3,487,089
Sundaram-Clayton Ltd.....	16,895	995,907
Sundram Fasteners Ltd.....	641,277	6,748,048
* Sunflag Iron & Steel Co.....	155,299	164,015
Sunteck Realty Ltd.....	413,017	2,707,502
Suprajit Engineering Ltd.....	434,101	1,869,468
Supreme Industries Ltd.....	358,712	8,545,871
Supreme Petrochem Ltd.....	233,425	2,505,217
Surya Roshni Ltd.....	142,662	693,740

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
	Sutlej Textiles & Industries Ltd.....	406,579 \$ 329,379
	Suven Pharmaceuticals Ltd.....	964,461 5,919,961
*	Suzlon Energy Ltd.....	17,562,186 1,488,706
	Swan Energy Ltd.....	39,795 106,588
	Swaraj Engines Ltd.....	34,416 695,723
	Symphony Ltd.....	75,956 903,578
Ω	Syngene International Ltd.....	737,928 5,308,281
	Tamil Nadu Newsprint & Papers Ltd.....	127,748 359,685
	Tamilnadu Petroproducts Ltd.....	504,938 620,883
	Tanla Platforms Ltd.....	254,352 2,236,780
*	TARC Ltd.....	261,467 124,651
	Tasty Bite Eatables Ltd.....	1,460 216,447
	Tata Chemicals Ltd.....	1,308,129 15,079,030
	Tata Coffee Ltd.....	638,032 1,787,932
	Tata Communications Ltd.....	572,974 7,581,453
	Tata Consultancy Services Ltd.....	2,319,216 97,012,900
	Tata Consumer Products Ltd.....	1,911,440 19,612,687
	Tata Elxsi Ltd.....	129,291 14,251,821
	Tata Metaliks Ltd.....	101,490 892,676
#*	Tata Motors Ltd., Sponsored ADR.....	93,046 2,653,672
*	Tata Motors Ltd.....	6,741,020 38,432,261
	Tata Power Co. Ltd.....	3,799,991 10,704,888
	Tata Steel Long Products Ltd.....	54,241 405,014
	Tata Steel Ltd.....	30,327,653 41,354,690
*	Tata Teleservices Maharashtra Ltd.....	62,448 85,093
	TCI Express Ltd.....	90,105 2,006,019
*Ω	TCNS Clothing Co. Ltd.....	8,176 60,199
	TD Power Systems Ltd.....	79,420 569,033
	Tech Mahindra Ltd.....	1,966,568 26,183,938
	Techno Electric & Engineering Co. Ltd.....	389,878 1,452,682
*Ω	Tejas Networks Ltd.....	16,006 96,104
	Texmaco Rail & Engineering Ltd.....	684,905 377,063
	Thermax Ltd.....	150,123 3,902,541
	Thirumalai Chemicals Ltd.....	682,892 1,957,917
*	Thomas Cook India Ltd.....	609,384 517,660
Ω	Thyrocare Technologies Ltd.....	64,929 522,622
	Tide Water Oil Co. India Ltd.....	36,684 469,599
*	Tilaknagar Industries Ltd.....	137,744 134,675
	Time Technoplast Ltd.....	1,265,490 1,718,231
	Timken India Ltd.....	147,435 5,550,280
	Tinplate Co. of India Ltd.....	377,823 1,406,699
*	Titagarh Wagons Ltd.....	232,016 372,013
	Titan Co. Ltd.....	784,217 23,384,599
	Torrent Pharmaceuticals Ltd.....	480,560 9,261,228
	Torrent Power Ltd.....	935,601 6,217,323
	Tourism Finance Corp. of India Ltd.....	147,386 102,679
	Transport Corp. of India Ltd.....	307,162 2,704,294
	Trent Ltd.....	80,071 1,284,817
	Trident Ltd.....	10,150,783 5,101,541
	Triveni Engineering & Industries Ltd.....	761,264 2,446,774
	Triveni Turbine Ltd.....	637,300 1,380,999
	TTK Prestige Ltd.....	239,539 2,705,720
	Tube Investments of India Ltd.....	470,598 12,385,489
	TV Today Network Ltd.....	234,605 828,212
*	TV18 Broadcast Ltd.....	4,350,594 2,045,533
	TVS Motor Co. Ltd.....	619,527 7,093,765
	TVS Srichakra Ltd.....	25,312 626,597
	Uflex Ltd.....	361,822 2,837,130
	Ugar Sugar Works Ltd.....	233,317 172,551

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
* Ugro Capital Ltd. ....	82,657	\$ 179,828
* Ujjivan Financial Services Ltd. ....	294,485	644,350
*Ω Ujjivan Small Finance Bank Ltd. ....	557,484	135,569
UltraTech Cement Ltd. ....	282,218	23,339,679
Unichem Laboratories Ltd. ....	257,493	965,162
Union Bank of India Ltd. ....	6,698,919	3,249,238
United Breweries Ltd. ....	131,346	2,702,962
* United Spirits Ltd. ....	859,065	8,465,951
UPL Ltd. ....	3,236,724	30,316,279
Usha Martin Ltd. ....	996,367	1,830,250
UTI Asset Management Co. Ltd. ....	15,070	132,096
* VA Tech Wabag Ltd. ....	320,573	975,756
Vaibhav Global Ltd. ....	177,074	670,373
Vakrangee Ltd. ....	2,624,025	931,096
*Ω Valiant Organics Ltd. ....	4,998	42,266
Vardhman Textiles Ltd. ....	1,074,087	4,132,283
*Ω Varroc Engineering Ltd. ....	153,634	683,084
Varun Beverages Ltd. ....	388,115	4,329,709
Vedanta Ltd. ....	2,527,461	8,140,577
Venky's India Ltd. ....	36,538	933,996
Vesuvius India Ltd. ....	23,053	336,584
V-Guard Industries Ltd. ....	1,029,491	2,955,599
Vimta Labs Ltd. ....	43,034	212,618
Vinati Organics Ltd. ....	177,725	4,917,921
Vindhya Telelinks Ltd. ....	26,864	364,012
Visaka Industries Ltd. ....	36,511	234,124
* V-Mart Retail Ltd. ....	33,651	1,184,630
* Vodafone Idea Ltd. ....	29,375,606	3,241,397
Voltamp Transformers Ltd. ....	13,914	615,096
Voltas Ltd. ....	138,445	1,755,277
VRL Logistics Ltd. ....	283,368	2,260,006
VST Industries Ltd. ....	31,496	1,273,378
VST Tillers Tractors Ltd. ....	24,540	820,704
Welspun Corp. Ltd. ....	1,183,100	3,380,884
Welspun Enterprises Ltd. ....	459,779	588,763
Welspun India Ltd. ....	3,072,052	2,724,592
West Coast Paper Mills Ltd. ....	431,778	2,317,744
* Westlife Development Ltd. ....	89,993	671,189
Wheels India Ltd. ....	43,289	395,820
Whirlpool of India Ltd. ....	120,592	2,706,141
Wipro Ltd. ....	4,241,902	22,647,336
* Wockhardt Ltd. ....	304,296	852,012
* Wonderla Holidays Ltd. ....	66,230	201,034
* Yes Bank Ltd. ....	12,651,241	2,401,033
Zee Entertainment Enterprises Ltd. ....	7,562,473	23,546,897
* Zee Media Corp. Ltd. ....	3,053,430	590,370
Zensar Technologies Ltd. ....	619,238	1,939,650
ZF Commercial Vehicle Control Systems India Ltd. ....	596	64,442
Zydus Lifesciences Ltd. ....	1,126,403	4,938,009
Zydus Wellness Ltd. ....	48,006	981,792
TOTAL INDIA .....		3,896,148,377
INDONESIA — (2.1%)		
ABM Investama Tbk PT. ....	2,924,500	516,355
Ace Hardware Indonesia Tbk PT. ....	54,620,500	2,615,526
Adaro Energy Tbk PT. ....	98,346,200	21,594,679
* Adhi Karya Persero Tbk PT. ....	14,175,279	707,558
* Adi Sarana Armada Tbk PT. ....	8,817,500	994,427
* Agung Semesta Sejahtera Tbk PT. ....	29,109,300	98,174

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDONESIA — (Continued)		
AKR Corporindo Tbk PT.....	56,449,000	\$ 4,766,106
* Alam Sutera Realty Tbk PT.....	84,614,800	948,166
* Allo Bank Indonesia Tbk PT.....	345,700	82,327
Aneka Gas Industri Tbk PT.....	1,004,800	161,357
Aneka Tambang Tbk.....	26,239,219	3,466,236
Arwana Citramulia Tbk PT.....	21,783,200	1,474,982
Ashmore Asset Management Indonesia Tbk PT.....	1,446,100	131,642
Astra Agro Lestari Tbk PT.....	4,655,222	3,031,403
Astra International Tbk PT.....	51,855,500	22,147,377
Astra Otoparts Tbk PT.....	4,603,300	361,470
* Asuransi Maximus Graha Persada Tbk PT.....	1,160,200	10,112
*†† Bakrie Telecom Tbk PT.....	35,294,139	22,308
* Bank Amar Indonesia Tbk PT.....	5,055,800	100,285
Bank BTPN Syariah Tbk PT.....	9,804,900	1,860,345
* Bank Bukopin Tbk PT.....	116,490,988	1,509,519
* Bank Capital Indonesia Tbk PT.....	31,702,000	329,138
Bank Central Asia Tbk PT.....	92,429,500	45,961,484
* Bank China Construction Bank Indonesia Tbk PT.....	17,420,100	106,842
* Bank Ganesha Tbk PT.....	2,476,700	21,225
* Bank Ina Perdana PT.....	2,332,500	617,962
* Bank Jago Tbk PT.....	2,794,500	1,996,971
Bank Mandiri Persero Tbk PT.....	39,149,736	21,914,386
* Bank Mayapada International Tbk PT.....	3,397,500	136,338
Bank Maybank Indonesia Tbk PT.....	8,955,900	165,488
* Bank MNC Internasional Tbk PT.....	18,159,800	165,449
* Bank Nationalnobu Tbk PT.....	2,676,400	97,486
Bank Negara Indonesia Persero Tbk PT.....	16,698,130	8,861,958
Bank OCBC Nisp Tbk PT.....	1,464,200	63,189
Bank Pan Indonesia Tbk PT.....	35,073,500	4,234,392
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	30,677,657	2,772,669
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	34,514,600	1,652,589
Bank Rakyat Indonesia Persero Tbk PT.....	71,249,459	21,032,327
Bank Syariah Indonesia Tbk PT.....	11,492,500	1,268,453
Bank Tabungan Negara Persero Tbk PT.....	39,044,235	3,876,839
Barito Pacific Tbk PT.....	145,622,200	8,845,941
Bayan Resources Tbk PT.....	368,000	1,686,573
* Bekasi Fajar Industrial Estate Tbk PT.....	27,359,100	254,632
BFI Finance Indonesia Tbk PT.....	59,750,300	4,766,804
* Bintang Oto Global Tbk PT.....	10,539,500	927,338
BISI International Tbk PT.....	11,631,812	1,247,553
Blue Bird Tbk PT.....	3,820,000	441,796
* Buana Lintas Lautan Tbk PT.....	119,322,800	1,174,837
Bukit Asam Tbk PT.....	27,469,900	7,975,219
* Bumi Resources Minerals Tbk PT.....	32,701,500	516,210
* Bumi Serpong Damai Tbk PT.....	58,477,200	3,631,921
* Bumi Teknokultura Unggul Tbk PT.....	24,398,900	82,248
* Capital Financial Indonesia Tbk PT.....	2,827,500	153,447
Catur Sentosa Adiprana Tbk PT.....	864,200	40,184
Charoen Pokphand Indonesia Tbk PT.....	27,452,960	10,367,945
Ω Cikarang Listrindo Tbk PT.....	7,638,100	350,284
Ciputra Development Tbk PT.....	90,452,415	5,643,845
* Citra Marga Nusaphala Persada Tbk PT.....	20,081,671	2,746,668
* City Retail Developments Tbk PT.....	11,633,200	114,127
* Delta Dunia Makmur Tbk PT.....	53,061,300	1,403,751
Dharma Satya Nusantara Tbk PT.....	32,818,900	1,174,682
* Eagle High Plantations Tbk PT.....	23,402,400	110,565
* Elang Mahkota Teknologi Tbk PT.....	27,983,800	3,547,141
Elhusa Tbk PT.....	28,809,900	587,184
Erajaya Swasembada Tbk PT.....	79,857,300	2,686,332

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
INDONESIA — (Continued)			
*	FKS Food Sejahtera Tbk PT.....	23,120,839	\$ 221,152
	Gajah Tunggal Tbk PT.....	11,013,700	523,614
*††	Garuda Indonesia Persero Tbk PT.....	15,382,253	43,168
	Garudafood Putra Putri Jaya Tbk PT.....	22,245,900	802,552
	Gudang Garam Tbk PT.....	2,695,500	5,061,308
*††	Hanson International Tbk PT.....	637,185,300	0
	Harum Energy Tbk PT.....	16,596,900	2,069,195
	Hexindo Adiperkasa Tbk PT.....	974,456	404,374
	Impack Pratama Industri Tbk PT.....	3,420,400	917,736
	Indah Kiat Pulp & Paper Tbk PT.....	17,317,000	8,880,172
*	Indika Energy Tbk PT.....	22,114,000	3,986,484
	Indo Tambangraya Megah Tbk PT.....	3,763,300	10,056,942
	Indocement Tunggol Prakarsa Tbk PT.....	5,267,400	3,307,552
*	Indofarma Persero Tbk PT.....	96,400	6,959
	Indofood CBP Sukses Makmur Tbk PT.....	5,431,700	3,233,089
	Indofood Sukses Makmur Tbk PT.....	31,320,600	14,365,203
	Indomobil Sukses Internasional Tbk PT.....	2,941,700	160,724
	Indosat Tbk PT.....	5,556,100	2,503,713
*	Indosterling Technomedia Tbk PT.....	200	105
	Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	45,248,488	2,761,423
*††	Inovisi Infracom Tbk PT.....	2,876,678	0
	Integra Indocabinet Tbk PT.....	13,078,500	533,865
*††	Inti Agri Resources Tbk PT.....	10,879,700	6,877
*	Intikramik Alamasri Industri Tbk PT.....	6,837,200	23,048
*	Intiland Development Tbk PT.....	15,001,800	149,757
	Jaccs Mitra Pinasthika Mustika Tbk PT.....	10,151,700	673,903
	Japfa Comfeed Indonesia Tbk PT.....	51,582,300	5,029,923
*	Jasa Marga Persero Tbk PT.....	9,986,458	2,398,797
	Jaya Real Property Tbk PT.....	5,813,800	189,637
	Kalbe Farma Tbk PT.....	79,564,400	8,694,217
*	Kapuas Prima Coal Tbk PT.....	37,262,800	203,474
*	Kawasan Industri Jababeka Tbk PT.....	148,103,245	1,627,832
	KMI Wire & Cable Tbk PT.....	28,325,800	622,757
*	Krakatau Steel Persero Tbk PT.....	36,243,937	948,212
*	Kresna Graha Investama Tbk PT.....	38,686,300	130,425
	Lautan Luas Tbk PT.....	329,800	30,248
	Link Net Tbk PT.....	6,491,100	2,034,771
	Lippo Cikarang Tbk PT.....	17,730,905	1,357,225
	Lippo Karawaci Tbk PT.....	359,166,062	2,543,658
*	M Cash Integrasi PT.....	90,400	70,254
	Mahkota Group Tbk PT.....	1,511,200	89,692
*	Malindo Feedmill Tbk PT.....	5,480,200	225,632
*	Map Aktif Adiperkasa PT.....	1,276,300	279,142
	Matahari Department Store Tbk PT.....	7,123,500	2,182,541
*	Matahari Putra Prima Tbk PT.....	13,548,500	203,071
	Mayora Indah Tbk PT.....	22,798,725	2,705,843
	MD Pictures Tbk PT.....	480,900	84,974
*	Medco Energi Internasional Tbk PT.....	69,082,660	2,854,841
	Media Nusantara Citra Tbk PT.....	61,063,293	4,350,317
	Medikaloka Hermina Tbk PT.....	34,301,800	3,322,074
*	Mega Manunggal Property Tbk PT.....	4,549,500	156,490
*	Merdeka Copper Gold Tbk PT.....	24,707,362	6,780,894
*	Metro Healthcare Indonesia Tbk PT.....	43,855,400	1,478,594
	Metrodata Electronics Tbk PT.....	28,581,600	1,146,920
	Metropolitan Kentjana Tbk PT.....	11,400	17,447
*	Mitra Adiperkasa Tbk PT.....	89,194,000	5,357,416
	Mitra Keluarga Karyasehat Tbk PT.....	15,827,300	2,658,139
*	MNC Kapital Indonesia Tbk PT.....	46,668,700	400,404
*	MNC Land Tbk PT.....	102,637,700	643,796

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
INDONESIA — (Continued)		
MNC Studios International Tbk PT.....	4,353,900	\$ 1,694,998
* MNC Vision Networks Tbk PT.....	107,138,400	780,616
* Mulia Industrindo Tbk PT.....	3,954,000	164,108
* Multipolar Tbk PT.....	72,547,300	840,261
* NFC Indonesia Tbk PT.....	130,200	80,764
Nippon Indosari Corpindo Tbk PT.....	19,741,289	1,710,482
Pabrik Kertas Tjiwi Kimia Tbk PT.....	7,090,900	3,052,721
* Pacific Strategic Financial Tbk PT.....	12,766,300	925,261
Pakuwon Jati Tbk PT.....	111,346,400	3,425,405
Panin Financial Tbk PT.....	150,720,000	3,985,180
* Paninvest Tbk PT.....	7,925,300	446,300
* Pelayaran Tamarin Samudra Tbk PT.....	15,253,600	51,420
Perusahaan Gas Negara Tbk PT.....	44,017,800	4,997,533
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	28,074,700	2,386,650
* Pollux Properti Indonesia Tbk PT.....	2,459,400	66,982
*†† Pool Advista Indonesia Tbk PT.....	8,941,700	5,652
* PP Persero Tbk PT.....	26,055,290	1,602,144
Prodia Widyahusada Tbk PT.....	180,500	79,082
Puradelta Lestari Tbk PT.....	50,299,100	552,803
Ramayana Lestari Sentosa Tbk PT.....	17,794,300	696,360
Resource Alam Indonesia Tbk PT.....	1,519,900	63,577
*†† Rimo International Lestari Tbk PT.....	151,291,900	95,625
Salim Ivomas Pratama Tbk PT.....	30,677,000	972,834
Sampoerna Agro Tbk PT.....	5,071,559	746,305
Samudera Indonesia Tbk PT.....	10,487,200	1,827,346
* Sarana Meditama Metropolitan Tbk PT.....	3,268,300	94,393
Sarana Menara Nusantara Tbk PT.....	46,861,800	3,713,305
Sariguna Primatirta Tbk PT.....	14,125,600	441,967
Sawit Sumbermas Sarana Tbk PT.....	31,536,700	3,201,083
*†† Sekawan Intipratama Tbk PT.....	2,876,400	0
Selamat Sempurna Tbk PT.....	16,582,900	1,454,752
* Semen Baturaja Persero Tbk PT.....	11,332,500	365,463
Semen Indonesia Persero Tbk PT.....	12,870,800	5,671,451
Siloam International Hospitals Tbk PT.....	21,897,100	1,484,641
* Sinar Mas Multiartha Tbk PT.....	278,500	224,096
* Smartfren Telecom Tbk PT.....	136,028,400	899,061
*†† Sri Rejeki Isman Tbk PT.....	96,691,300	178,454
Steel Pipe Industry of Indonesia PT.....	16,408,800	314,420
*†† Sugih Energy Tbk PT.....	58,447,900	36,942
Sumber Alfaria Trijaya Tbk PT.....	18,872,600	2,389,203
Summarecon Agung Tbk PT.....	76,726,247	3,135,340
Surya Citra Media Tbk PT.....	149,714,200	2,223,063
Surya Esa Perkasa Tbk PT.....	34,493,300	2,407,858
* Surya Semesta Internusa Tbk PT.....	32,063,800	813,540
*†† Suryainti Permata Tbk PT.....	3,098,000	0
Telkom Indonesia Persero Tbk PT.....	55,290,600	15,792,103
# Telkom Indonesia Persero Tbk PT, ADR.....	548,463	15,631,196
Temas Tbk PT.....	1,508,400	251,867
Tempo Scan Pacific Tbk PT.....	2,289,400	212,992
Timah Tbk PT.....	27,816,667	2,742,428
*†† Tiphone Mobile Indonesia Tbk PT.....	17,703,800	59,679
Tower Bersama Infrastructure Tbk PT.....	37,694,700	7,815,055
*†† Trada Alam Minera Tbk PT.....	173,119,000	109,421
* Transcoal Pacific Tbk PT.....	2,030,300	1,444,104
Trias Sentosa Tbk PT.....	3,690,500	186,541
Triputra Agro Persada PT.....	12,170,400	586,569
Tunas Baru Lampung Tbk PT.....	24,124,500	1,252,934
Tunas Ridean Tbk PT.....	8,038,500	845,445
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	11,916,400	1,169,130

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDONESIA — (Continued)		
Unilever Indonesia Tbk PT.....	20,003,200	\$ 6,090,948
United Tractors Tbk PT.....	11,208,146	24,494,412
* Vale Indonesia Tbk PT.....	10,981,750	4,533,023
*†† Waskita Beton Precast Tbk PT.....	48,306,300	232,046
* Waskita Karya Persero Tbk PT.....	51,693,257	1,798,441
Wijaya Karya Beton Tbk PT.....	26,786,300	368,630
* Wijaya Karya Persero Tbk PT.....	23,930,022	1,511,126
XL Axiata Tbk PT.....	37,174,000	5,950,482
TOTAL INDONESIA.....		517,243,351
MALAYSIA — (1.6%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	2,198,485	764,814
Able Global Bhd.....	359,700	103,518
# Aeon Co. M Bhd.....	3,658,100	1,176,623
AEON Credit Service M Bhd.....	868,340	2,803,888
AFFIN Bank Bhd.....	3,692,165	1,769,529
Ajinomoto Malaysia Bhd.....	32,600	87,625
# Alliance Bank Malaysia Bhd.....	7,867,000	6,157,051
Allianz Malaysia Bhd.....	109,400	314,727
AME Elite Consortium Bhd.....	166,900	62,300
AMMB Holdings Bhd.....	7,691,250	6,748,393
* Ancom Nylex Bhd.....	2,110,600	470,216
# Ann Joo Resources Bhd.....	1,231,200	313,243
# Astro Malaysia Holdings Bhd.....	2,871,500	577,783
Axiata Group Bhd.....	10,334,435	6,664,474
* Bahvest Resources Bhd.....	931,700	71,205
Batu Kawan Bhd.....	398,650	2,079,591
* Berjaya Assets Bhd.....	1,232,400	78,913
#* Berjaya Corp. Bhd.....	25,790,413	1,420,429
Berjaya Food Bhd.....	480,400	425,643
* Berjaya Land Bhd.....	2,070,900	97,817
#* Bermaz Auto Bhd.....	3,629,800	1,444,712
# Beshom Holdings Bhd.....	1,680,022	563,148
# BIMB Holdings Bhd.....	3,660,259	2,213,578
#* Boustead Holdings Bhd.....	5,698,331	994,689
# Boustead Plantations Bhd.....	5,622,400	1,031,087
# British American Tobacco Malaysia Bhd.....	819,100	2,011,062
* Bumi Armada Bhd.....	28,840,250	2,474,488
Bursa Malaysia Bhd.....	2,744,300	4,027,712
Cahaya Mata Sarawak Bhd.....	4,265,200	897,594
# Carlsberg Brewery Malaysia Bhd, Class B.....	676,100	3,423,139
*†† Carotech Bhd.....	44,425	0
CB Industrial Product Holding Bhd.....	2,888,820	827,039
CIMB Group Holdings Bhd.....	11,354,876	13,302,970
* Coastal Contracts Bhd.....	1,003,000	384,104
# Comfort Glove Bhd.....	533,700	61,814
# CSC Steel Holdings Bhd.....	1,264,100	338,367
#* Cypark Resources Bhd.....	302,750	27,282
# D&O Green Technologies Bhd.....	3,307,400	3,047,500
# Dayang Enterprise Holdings Bhd.....	3,334,263	748,504
# Dialog Group Bhd.....	6,830,984	3,396,131
DiGi.Com Bhd.....	8,522,720	6,959,947
# DRB-Hicom Bhd.....	9,017,900	2,553,866
Dufu Technology Corp. Bhd.....	1,513,700	1,061,465
# Duopharma Biotech Bhd.....	900,531	307,785
Dutch Lady Milk Industries Bhd.....	83,400	618,352
# Eco World Development Group Bhd.....	5,187,400	741,250
#* Eco World International Bhd.....	504,300	38,025
* Ecofirst Consolidated Bhd.....	1,254,300	107,192

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#*	Ekovest BHD.....	10,739,850	\$ 942,858
	Evergreen Fibreboard Bhd.....	1,632,500	172,802
#	FGV Holdings Bhd.....	549,400	185,136
	Formosa Prosonic Industries Bhd.....	300,200	200,243
	Fraser & Neave Holdings Bhd.....	293,900	1,433,947
	Frontken Corp. Bhd.....	5,212,600	3,401,975
	Gadang Holdings Bhd.....	2,291,200	183,066
	Gamuda Bhd.....	6,113,026	5,157,209
#	Gas Malaysia Bhd.....	654,900	481,520
	Genting Bhd.....	4,792,600	5,101,637
	Genting Malaysia Bhd.....	5,742,800	3,775,726
	Genting Plantations Bhd.....	863,200	1,253,835
#	George Kent Malaysia Bhd.....	2,239,687	269,779
#	Globetronics Technology Bhd.....	3,453,745	965,926
#*	Greotech Technology Bhd.....	51,800	45,763
#	Guan Chong Bhd.....	1,009,000	549,301
	HAP Seng Consolidated Bhd.....	5,340,540	9,071,734
#	Hap Seng Plantations Holdings Bhd.....	1,417,300	748,896
	Hartalega Holdings Bhd.....	4,923,500	3,032,198
	Heineken Malaysia Bhd.....	664,300	3,391,193
#*	Hengyuan Refining Co. Bhd.....	923,200	922,896
#	HeveaBoard Bhd.....	2,169,800	219,718
#	Hextar Global Bhd.....	313,400	120,601
#	Hiap Teck Venture Bhd.....	12,885,000	843,314
#	Hibiscus Petroleum Bhd.....	15,261,000	3,094,631
	Hong Leong Bank Bhd.....	611,365	2,884,722
#	Hong Leong Capital Bhd.....	193,600	268,744
	Hong Leong Financial Group Bhd.....	1,217,498	5,335,134
	Hong Leong Industries Bhd.....	506,400	1,035,956
#*	Hong Seng Consolidated Bhd.....	643,200	88,383
*	HSS Engineers Bhd.....	510,200	49,316
	Hup Seng Industries Bhd.....	1,551,400	259,700
	IGB Bhd.....	490,492	248,569
	IHH Healthcare Bhd.....	1,611,100	2,316,559
	IJM Corp. Bhd.....	15,688,026	6,246,305
	Inari Amertron Bhd.....	7,981,632	5,157,011
#	Insas Bhd.....	4,413,602	789,696
	IOI Corp. Bhd.....	3,788,477	3,430,853
	IOI Properties Group Bhd.....	5,680,319	1,270,703
#*	Iskandar Waterfront City Bhd.....	3,034,000	205,171
#*	JAKS Resources Bhd.....	11,627,360	733,199
#*	Jaya Tiasa Holdings Bhd.....	5,815,439	863,912
#*	JHM Consolidation Bhd.....	1,347,000	380,768
	Keck Seng Malaysia Bhd.....	350,500	275,737
#	Kelington Group Bhd.....	1,457,800	405,376
	Kenanga Investment Bank Bhd.....	1,777,300	357,897
	Kerjaya Prospek Group Bhd.....	1,627,887	424,766
#	Kim Loong Resources Bhd.....	1,212,260	455,129
#*	KNM Group Bhd.....	15,379,881	398,757
#	Kobay Technology BHD.....	604,100	389,466
	Kossan Rubber Industries.....	5,663,200	1,591,404
	KPJ Healthcare Bhd.....	9,353,500	1,829,843
#	Kretam Holdings Bhd.....	4,777,400	579,553
*	Kronologi Asia Bhd.....	71,900	8,185
*	KSL Holdings Bhd.....	542,100	99,383
	Kuala Lumpur Kepong Bhd.....	767,230	3,778,935
	Kumpulan Fima BHD.....	709,900	389,397
#	Lagenda Properties Bhd.....	1,004,300	271,111
	Land & General Bhd.....	13,569,120	320,991

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#	LBS Bina Group Bhd.....	5,781,393	\$ 559,214
#	Leong Hup International Bhd.....	984,400	115,298
#	Lii Hen Industries Bhd.....	2,139,900	430,867
#	Lingkaran Trans Kota Holdings Bhd.....	940,500	1,020,230
*	Lion Industries Corp. Bhd.....	353,600	31,052
#Q	Lotte Chemical Titan Holding Bhd.....	1,536,375	659,534
#	LPI Capital Bhd.....	531,840	1,619,230
#	Magni-Tech Industries Bhd.....	1,388,700	593,401
#	Magnum Bhd.....	4,062,462	1,516,700
#	Mah Sing Group Bhd.....	8,504,451	1,138,068
#	Malakoff Corp. Bhd.....	8,503,100	1,271,617
	Malayan Banking Bhd.....	8,751,944	17,431,379
#	Malayan Flour Mills Bhd.....	4,682,000	637,480
*	Malaysia Airports Holdings Bhd.....	4,517,345	6,346,588
#	Malaysia Building Society Bhd.....	14,344,467	1,872,655
#	Malaysia Smelting Corp. Bhd.....	829,600	407,179
#	Malaysian Pacific Industries Bhd.....	556,425	4,065,405
#	Malaysian Resources Corp. Bhd.....	13,842,657	1,075,115
#	Matrix Concepts Holdings Bhd.....	4,296,637	2,192,926
#	Maxis Bhd.....	6,079,615	5,018,038
#	MBM Resources BHD.....	905,810	651,486
	Media Prima Bhd.....	1,753,200	177,465
	Mega First Corp. Bhd.....	3,714,800	2,881,742
	MISC Bhd.....	2,462,660	3,993,763
#	MKH Bhd.....	2,772,375	773,086
#	MNRB Holdings Bhd.....	3,224,954	724,251
*	MPHB Capital Bhd.....	529,800	174,795
	Muda Holdings Bhd.....	967,800	421,985
*	Muhibbah Engineering M Bhd.....	2,541,150	260,169
*	Mulpha International Bhd.....	406,440	198,331
	My EG Services Bhd.....	11,520,640	2,010,965
	Nestle Malaysia Bhd.....	131,500	3,981,908
	Nylex Malaysia Bhd.....	20,250	1,141
#	OCK Group Bhd.....	2,278,500	189,758
	Oriental Holdings BHD.....	950,740	1,419,781
#	OSK Holdings Bhd.....	8,061,267	1,639,921
#*	PA Resources Bhd.....	1,561,800	93,163
	Padini Holdings Bhd.....	2,564,000	1,868,436
	Panasonic Manufacturing Malaysia Bhd.....	50,500	299,437
	Pantech Group Holdings Bhd.....	2,830,131	419,640
	Paramount Corp. Bhd.....	1,893,175	285,173
	Perak Transit Bhd.....	2,790,200	530,284
#	Petron Malaysia Refining & Marketing Bhd.....	682,900	791,870
#	Petronas Chemicals Group Bhd.....	5,421,700	10,830,635
	Petronas Dagangan Bhd.....	901,000	4,538,775
	Petronas Gas Bhd.....	1,539,108	5,931,761
#	PIE Industrial Bhd.....	276,100	211,836
	PMB Technology Bhd.....	259,200	171,997
#*	Pos Malaysia Bhd.....	465,800	63,248
	PPB Group Bhd.....	1,891,540	6,920,702
	Press Metal Aluminium Holdings Bhd.....	6,686,660	7,317,721
	Public Bank Bhd.....	23,460,355	24,476,306
	QL Resources Bhd.....	3,796,730	4,520,463
*	Ranhill Utilities Bhd.....	839,277	74,525
	RCE Capital Bhd.....	176,800	65,953
#*	Revenue Group Bhd.....	321,900	76,940
	RHB Bank Bhd.....	6,094,755	8,060,521
	Sam Engineering & Equipment M Bhd.....	603,600	517,891
#*	Sapura Energy Bhd.....	40,752,188	368,807

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#	Sarawak Oil Palms Bhd.....	2,354,236	\$ 1,460,092
	SCGM Bhd.....	45,200	23,477
	Scientex Bhd.....	4,837,784	3,730,653
	SEG International BHD.....	533,828	76,792
*††	Serba Dinamik Holdings Bhd.....	7,313,910	173,935
*	Shangri-La Hotels Malaysia Bhd.....	440,600	332,753
	Sime Darby Bhd.....	10,357,087	5,456,873
	Sime Darby Plantation Bhd.....	3,925,561	3,846,746
#	Sime Darby Property Bhd.....	12,171,387	1,286,825
#	SKP Resources Bhd.....	5,269,025	1,923,748
	SP Setia Bhd Group.....	7,359,059	1,250,253
	Sports Toto Bhd.....	5,362,212	2,241,903
*	Subur Tiasa Holdings Bhd.....	281,600	60,311
††	Sumatec Resources Bhd.....	786,700	159
	Sunway Bhd.....	7,036,490	2,642,443
#	Sunway Construction Group Bhd.....	1,820,519	618,804
#	Supermax Corp. Bhd.....	4,399,200	806,159
	Suria Capital Holdings Bhd.....	261,280	64,611
#	Syarikat Takaful Malaysia Keluarga Bhd.....	2,719,975	2,072,670
#	Ta Ann Holdings Bhd.....	2,094,123	1,806,673
#	Taliworks Corp. Bhd.....	2,261,466	477,714
	Tan Chong Motor Holdings Bhd.....	864,500	223,310
#	TASCO Bhd.....	858,600	190,383
	Telekom Malaysia Bhd.....	2,854,602	3,648,474
#	Tenaga Nasional Bhd.....	3,862,281	7,169,193
	Thong Guan Industries Bhd.....	1,110,600	609,558
	TIME dotCom Bhd.....	5,019,080	5,182,680
	Top Glove Corp. Bhd.....	18,410,260	3,996,013
#*	Tropicana Corp. Bhd.....	5,286,932	1,152,596
	TSH Resources Bhd.....	5,530,050	1,305,975
*	Tune Protect Group Bhd.....	1,625,100	131,254
#	Uchi Technologies Bhd.....	1,820,940	1,245,077
#	UEM Edgenta Bhd.....	1,879,800	549,486
#*	UEM Sunrise Bhd.....	6,171,145	430,975
#	UMW Holdings Bhd.....	1,908,406	1,249,799
	Unisem M Bhd.....	1,060,700	719,104
	United Malacca Bhd.....	226,150	269,643
	United Plantations Bhd.....	415,400	1,335,505
#	UOA Development Bhd.....	6,377,834	2,394,322
	UWC BHD.....	1,702,800	1,533,521
#*	Velesto Energy Bhd.....	17,587,292	337,575
	ViTrox Corp. Bhd.....	1,274,400	2,208,619
#	VS Industry Bhd.....	4,523,300	1,028,738
#	WCT Holdings Bhd.....	5,075,940	497,261
#	Wellcall Holdings Bhd.....	3,033,450	825,818
	Westports Holdings Bhd.....	3,449,800	2,715,400
*	Widad Group Bhd.....	599,700	47,183
#	Yinson Holdings Bhd.....	8,206,380	3,877,911
*	YNH Property Bhd.....	4,424,693	3,357,614
	YTL Corp. Bhd.....	21,754,294	2,789,071
#	YTL Power International Bhd.....	6,249,387	1,026,278
TOTAL MALAYSIA.....			402,837,656
MEXICO — (2.3%)			
#*	ALEATICA SAB de CV.....	54,542	44,119
	Alfa SAB de CV, Class A.....	27,388,079	18,822,545
#	Alpek SAB de CV.....	4,131,528	5,474,115
*	Alsea SAB de CV.....	3,599,991	7,023,210
	America Movil SAB de CV.....	11,717,972	11,134,243

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MEXICO — (Continued)			
#	America Movil SAB de CV, Sponsored ADR, Class L.....	3,763,327	\$71,239,780
	Arca Continental SAB de CV.....	1,188,713	8,217,867
#*	Axtel SAB de CV.....	8,395,745	593,062
#Ω	Banco del Bajío SA.....	1,770,498	4,154,076
	Becle SAB de CV.....	721,351	1,635,164
	Bolsa Mexicana de Valores SAB de CV.....	3,242,729	6,082,851
*	Cemex SAB de CV.....	1,380,264	554,530
#*	Cemex SAB de CV, Sponsored ADR.....	3,538,117	14,187,850
	Coca-Cola Femsa SAB de CV, Sponsored ADR.....	90,624	5,458,284
	Coca-Cola Femsa SAB de CV.....	328,303	1,982,815
	Consortio ARA SAB de CV.....	8,643,162	1,394,913
*	Controladora Vuela Cia de Aviacion SAB de CV, ADR.....	270,308	2,621,988
#*	Controladora Vuela Cia de Aviacion SAB de CV, Class A.....	1,003,438	979,540
	Corp Actinver SAB de CV.....	61,598	37,469
*	Corp Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	103,736
#	Corp. Inmobiliaria Vesta SAB de CV.....	3,923,210	7,686,493
	Corp. Moctezuma SAB de CV.....	398,200	1,240,377
	Cydsa SAB de CV.....	6,129	4,113
	Dine SAB de CV.....	7,300	7,565
	El Puerto de Liverpool SAB de CV, Class C1.....	609,496	2,737,806
#*††	Empresas ICA SAB de CV.....	4,691,828	22,095
*	Financiera Independencia SAB de CV SOFOM ENR.....	122,895	48,228
#	Fomento Economico Mexicano SAB de CV.....	339,660	2,108,056
	Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	99,012	6,136,764
	GCC SAB de CV.....	1,021,726	6,346,725
#	Genomma Lab Internacional SAB de CV, Class B.....	6,755,443	6,306,251
	Genera SAB de CV.....	7,718,020	6,231,812
#	Gruma SAB de CV, Class B.....	1,264,049	15,710,159
#	Grupo Aeroportuario del Centro Norte SAB de CV.....	1,412,795	8,602,695
#	Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	41,840	5,650,074
	Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	1,160,106	15,703,870
	Grupo Aeroportuario del Sureste SAB de CV, Class B.....	383,246	7,205,074
#	Grupo Bimbo SAB de CV, Class A.....	5,280,497	18,689,159
#	Grupo Carso SAB de CV.....	2,200,935	8,583,274
	Grupo Comercial Chedraui SA de CV.....	2,839,315	8,627,072
#	Grupo Elektra SAB de CV.....	249,470	14,648,064
	Grupo Financiero Banorte SAB de CV, Class O.....	5,542,287	31,586,316
#*	Grupo Financiero Inbursa SAB de CV, Class O.....	7,083,949	13,090,302
*	Grupo Gigante SAB de CV.....	41,000	55,490
	Grupo Herdez SAB de CV.....	1,846,403	2,748,025
*	Grupo Hotelero Santa Fe SAB de CV.....	306,056	57,802
	Grupo Industrial Saltillo SAB de CV.....	285,468	424,165
	Grupo KUO SAB de CV, Class B.....	271,325	565,662
#	Grupo Mexico SAB de CV, Class B.....	10,770,472	42,684,576
#*	Grupo Pochteca SAB de CV.....	386,111	167,434
#	Grupo Rotoplas SAB de CV.....	435,275	656,793
*	Grupo Sanborns SAB de CV.....	611,992	744,519
*	Grupo Simec SAB de CV, Sponsored ADR.....	5,555	169,011
#*	Grupo Simec SAB de CV, Class B.....	1,299,357	13,257,769
#	Grupo Televisa SAB, Sponsored ADR.....	2,138,209	16,720,794
#	Grupo Televisa SAB.....	3,642,271	5,713,857
#*Ω	Grupo Traxion SAB de CV.....	197,295	246,794
*	Hoteles City Express SAB de CV.....	2,213,204	423,413
	Industrias Bachoco SAB de CV, Sponsored ADR.....	34,937	1,578,454
	Industrias Bachoco SAB de CV, Class B.....	1,487,230	5,590,564
*	Industrias CH SAB de CV, Class B.....	1,955,380	21,390,191
#	Industrias Penoles SAB de CV.....	894,534	9,032,005
#	Kimberly-Clark de Mexico SAB de CV, Class A.....	4,782,905	7,062,149
#	La Comer SAB de CV.....	5,337,379	9,477,968

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
MEXICO — (Continued)			
#	Megacable Holdings SAB de CV.....	3,515,436	\$ 8,108,499
#*	Minera Frisco SAB de CV, Class A1.....	5,848,090	843,412
#*Ω	Nemak SAB de CV.....	14,427,829	3,644,910
	Operadora de Sites Mexicanos SA de CV, Class A.....	5,949,086	6,945,537
#	Orbia Advance Corp. SAB de CV.....	7,172,199	15,881,537
#*	Organizacion Cultiba SAB de CV.....	194,351	91,620
	Organizacion Soriana SAB de CV, Class B.....	3,347,298	3,710,919
	Promotora y Operadora de Infraestructura SAB de CV.....	1,221,024	8,834,762
	Promotora y Operadora de Infraestructura SAB de CV, Class L.....	23,958	101,071
#	Qualitas Controladora SAB de CV.....	1,315,495	5,540,624
#	Regional SAB de CV.....	2,066,445	11,314,738
#*	Unifin Financiera SAB de CV.....	1,336,749	1,048,521
*	Vista Energy SAB de CV, ADR.....	41,438	363,826
*	Vitro SAB de CV, Class A.....	423,513	457,055
#	Wal-Mart de Mexico SAB de CV.....	5,951,724	21,637,059
TOTAL MEXICO.....			576,006,026
PERU — (0.1%)			
*	Aenza SAA, Sponsored ADR.....	186,787	201,730
	Cementos Pacasmayo SAA, ADR.....	39,716	200,168
#	Cia de Minas Buenaventura SAA, ADR.....	157,251	855,445
	Credicorp Ltd.....	148,988	19,279,047
††	Fossal SAA, ADR.....	291	446
	Intercorp Financial Services, Inc.....	2,452	58,995
TOTAL PERU.....			20,595,831
PHILIPPINES — (0.8%)			
	8990 Holdings, Inc.....	780,700	131,718
	A Soriano Corp.....	818,000	127,845
	Aboitiz Equity Ventures, Inc.....	5,509,950	5,701,804
	Aboitiz Power Corp.....	4,429,400	2,625,160
	AC Energy Corp.....	8,128,450	1,236,067
††	ACR Mining Corp.....	11,905	725
*	AgriNurture, Inc.....	197,900	20,326
	AllHome Corp.....	749,000	65,702
	Alliance Global Group, Inc.....	26,846,594	4,819,166
	Alsons Consolidated Resources, Inc.....	3,329,000	56,782
*	Apex Mining Co., Inc.....	13,799,000	370,763
*	Apollo Global Capital, Inc.....	68,540,000	43,532
*	Atlas Consolidated Mining & Development Corp.....	4,306,100	354,911
	Ayala Corp.....	442,150	4,979,658
	Ayala Land, Inc.....	9,990,220	4,584,865
*	AyalaLand Logistics Holdings Corp.....	3,878,200	218,437
	Bank of the Philippine Islands.....	3,602,066	6,079,916
	BDO Unibank, Inc.....	5,750,643	12,482,941
*	Belle Corp.....	28,836,700	627,738
*	Bloomerry Resorts Corp.....	27,887,400	3,063,159
*	Cebu Air, Inc.....	2,109,540	1,643,383
*	Cebu Holdings, Inc.....	2,065,000	179,700
*Ω	CEMEX Holdings Philippines, Inc.....	23,615,267	304,705
	Century Pacific Food, Inc.....	6,067,150	2,585,941
	Century Properties Group, Inc.....	1,153,062	8,059
	China Banking Corp.....	2,042,190	1,002,146
	COL Financial Group, Inc.....	1,337,000	83,668
*	Converge Information & Communications Technology Solutions, Inc.....	1,774,000	612,924
	Cosco Capital, Inc.....	15,599,700	1,216,647
	D&L Industries, Inc.....	17,599,300	2,277,534
*	DITO CME Holdings Corp.....	454,900	31,444

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
PHILIPPINES — (Continued)		
DMCI Holdings, Inc.....	29,001,000	\$ 5,001,230
DoubleDragon Corp.....	4,051,390	566,755
Eagle Cement Corp.....	436,200	102,942
East West Banking Corp.....	6,059,450	747,331
* EEI Corp.....	1,558,700	96,148
Emperador, Inc.....	4,235,300	1,450,098
Filiinvest Development Corp.....	267,400	34,207
Filiinvest Land, Inc.....	122,699,687	1,959,458
First Gen Corp.....	790,300	247,088
First Philippine Holdings Corp.....	2,595,920	3,037,428
Global Ferronickel Holdings, Inc.....	15,615,756	645,993
* Global-Estate Resorts, Inc.....	488,000	7,522
Globe Telecom, Inc.....	88,745	3,320,467
GT Capital Holdings, Inc.....	405,682	3,339,415
Holcim Philippines, Inc.....	155,100	12,675
* Integrated Micro-Electronics, Inc.....	5,987,440	749,703
International Container Terminal Services, Inc.....	2,943,042	10,368,240
JG Summit Holdings, Inc.....	7,305,666	6,824,336
Jollibee Foods Corp.....	1,314,277	4,798,781
LT Group, Inc.....	12,909,600	2,062,215
* MacroAsia Corp.....	1,574,396	122,868
Manila Electric Co.....	583,580	3,602,001
Manila Water Co., Inc.....	10,346,400	2,876,346
Max's Group, Inc.....	1,368,500	115,254
* Megawide Construction Corp.....	5,375,270	428,921
Megaworld Corp.....	75,652,300	3,104,903
Metro Pacific Investments Corp.....	53,280,500	3,567,669
Metropolitan Bank & Trust Co.....	5,098,699	4,497,415
Nickel Asia Corp.....	22,321,440	2,218,286
* Petron Corp.....	22,421,000	1,167,431
* Philcomsat Holdings Corp.....	410,332	2,372
Philex Mining Corp.....	5,301,350	312,831
* Philippine National Bank.....	2,678,366	870,003
Philippine Stock Exchange, Inc.....	84,552	258,973
*†† Philtown Properties, Inc.....	16,675	0
* Phoenix Petroleum Philippines, Inc.....	2,579,970	456,252
* Pilipinas Shell Petroleum Corp.....	1,891,340	611,542
PLDT, Inc., Sponsored ADR.....	143,059	4,381,897
PLDT, Inc.....	305,790	9,227,344
Premium Leisure Corp.....	26,286,000	195,740
Puregold Price Club, Inc.....	7,203,680	3,947,434
* PXP Energy Corp.....	2,088,200	218,099
RFM Corp.....	6,096,300	431,566
Rizal Commercial Banking Corp.....	2,919,464	1,053,247
Robinsons Land Corp.....	21,684,318	6,693,769
Robinsons Retail Holdings, Inc.....	2,347,330	2,361,267
San Miguel Corp.....	3,701,730	7,085,406
San Miguel Food & Beverage, Inc.....	650,790	519,070
Security Bank Corp.....	2,191,858	3,603,128
Semirara Mining & Power Corp.....	7,088,700	5,341,464
Shakey's Pizza Asia Ventures, Inc.....	366,600	47,522
SM Investments Corp.....	260,440	3,667,326
SM Prime Holdings, Inc.....	12,255,690	8,144,819
* Top Frontier Investment Holdings, Inc.....	155,417	323,190
Union Bank of the Philippines.....	2,624,787	3,845,570
Universal Robina Corp.....	2,624,170	5,284,531
Vista Land & Lifescapes, Inc.....	56,990,800	2,039,345
Vistamalls, Inc.....	912,800	55,089

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
PHILIPPINES — (Continued)		
Wilcon Depot, Inc.	3,912,100	\$ 1,963,846
TOTAL PHILIPPINES		197,553,134
POLAND — (0.7%)		
* 11 bit studios SA	6,789	705,379
AB SA	2,538	20,378
* Agora SA	224,320	261,495
* Alior Bank SA	687,719	3,723,586
#*Ω Allegro.eu SA	187,054	1,017,370
# Alumetal SA	19,143	284,957
Amica SA	28,248	430,735
#* AmRest Holdings SE	241,865	977,803
Apator SA	59,963	198,961
# ASBISc Enterprises PLC	155,570	508,311
Asseco Poland SA	58,695	914,577
# Asseco South Eastern Europe SA	15,414	144,580
# Auto Partner SA	78,753	206,564
Bank Handlowy w Warszawie SA	150,470	1,910,106
#* Bank Millennium SA	3,420,050	2,731,744
* Bank Ochrony Srodowiska SA	97,349	161,178
Bank Polska Kasa Opieki SA	363,230	5,752,874
* Benefit Systems SA	928	117,742
#* Bioton SA	193,900	169,050
Boryszew SA	1,598,176	1,710,774
# Budimex SA	88,690	4,844,553
#* CCC SA	176,062	1,659,543
# CD Projekt SA	175,575	3,452,710
Celon Pharma SA	23,104	86,984
#* CI Games SA	969,067	366,554
# Ciech SA	269,694	2,308,496
# Cognor Holding SA	430,844	399,121
# ComArch SA	14,275	558,061
Creepy Jar SA	582	77,330
Cyfrowy Polsat SA	923,627	3,981,071
Develia SA	1,249,758	650,949
*Ω Dino Polska SA	103,902	8,124,069
Dom Development SA	26,371	481,625
Echo Investment SA	10,980	7,325
* Enea SA	1,802,299	3,680,164
Eurocash SA	523,335	1,295,475
# Fabryki Mebli Forte SA	103,536	649,604
* Famur SA	813,975	560,697
# Firma Oponiarska Debica SA	16,334	221,469
#* Globe Trade Centre SA	254,305	354,424
* Grupa Azoty SA	310,114	2,887,006
# Grupa Kety SA	64,487	7,661,515
Grupa Lotos SA	525,294	9,197,318
ING Bank Slaski SA	86,700	3,249,365
Inter Cars SA	32,546	2,884,743
#* Jastrzebska Spolka Weglowa SA	285,620	3,113,353
Kernel Holding SA	494,413	2,773,718
KGHM Polska Miedz SA	381,447	9,562,009
KRUK SA	113,253	6,485,538
# Lentex SA	27,547	42,159
# LiveChat Software SA	47,968	1,027,815
# LPP SA	4,960	10,626,580
# Lubelski Wegiel Bogdanka SA	134,576	1,568,704
* mBank SA	49,124	2,349,842
#* Mercator Medical SA	9,426	132,204

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
POLAND — (Continued)		
Mirbud SA.....	255,904	\$ 180,179
# Mo-BRUK SA.....	6,126	367,287
Neuca SA.....	4,069	676,446
NEWAG SA.....	511	1,977
Orange Polska SA.....	2,371,365	3,077,218
* PGE Polska Grupa Energetyczna SA.....	3,404,595	7,611,733
* PKP Cargo SA.....	127,942	364,077
# PlayWay SA.....	1,574	106,726
#* Polimex-Mostostal SA.....	270,175	181,448
Polski Koncern Naftowy Orlen SA.....	1,297,796	21,199,404
* Polskie Gornictwo Naftowe i Gazownictwo SA.....	3,054,257	4,563,976
* Powszechna Kasa Oszczednosci Bank Polski SA.....	881,719	4,990,081
Powszechny Zaklad Ubezpieczen SA.....	798,823	5,232,944
# Santander Bank Polska SA.....	50,103	2,544,132
* Selvita SA.....	656	10,438
# Stalexport Autostrady SA.....	887,670	544,819
* Tauron Polska Energia SA.....	7,424,604	5,240,384
TEN Square Games SA.....	780	15,879
Tim SA.....	49,445	280,157
# VRG SA.....	1,092,658	931,451
Warsaw Stock Exchange.....	115,538	881,268
* Wawel SA.....	149	15,161
# Wirtualna Polska Holding SA.....	20,052	427,796
Ω X-Trade Brokers Dom Maklerski SA.....	178,282	821,727
#* Zespol Elektrowni Patnow Adamow Konin SA.....	61,186	372,360
TOTAL POLAND.....		179,909,325
QATAR — (0.7%)		
Aamal Co.....	9,193,082	2,949,516
Al Khaleej Takaful Group QSC.....	1,166,648	1,051,426
Al Meera Consumer Goods Co. QSC.....	473,378	2,323,666
* Aljarah Holding Co. QPSC.....	2,568,406	627,262
Baladna.....	5,895,798	2,823,017
Barwa Real Estate Co.....	4,956,287	4,913,161
Commercial Bank PSQC.....	2,449,757	4,935,667
* Dlala Brokerage & Investments Holding Co. QSC.....	393,311	167,179
Doha Bank QPSC.....	4,331,696	2,983,784
Doha Insurance Co. QSC.....	467,597	281,477
* Gulf International Services QSC.....	10,791,680	5,939,610
Gulf Warehousing Co.....	799,619	963,859
Industries Qatar QSC.....	1,251,414	5,891,911
* Investment Holding Group.....	4,157,516	2,230,223
Mannai Corp. QSC.....	532,598	1,427,287
Masraf Al Rayan QSC.....	6,303,490	7,630,876
* Mazaya Real Estate Development QPSC.....	5,291,337	1,218,056
Medicare Group.....	714,672	1,349,772
Mesaieed Petrochemical Holding Co.....	3,769,363	2,834,302
Ooredoo QPSC.....	1,745,608	4,478,081
Qatar Aluminum Manufacturing Co.....	7,808,782	3,678,648
Qatar Electricity & Water Co. QSC.....	1,183,949	6,028,713
* Qatar First Bank.....	4,872,814	1,554,288
Qatar Fuel QSC.....	707,581	3,470,831
Qatar Gas Transport Co. Ltd.....	11,437,901	12,881,066
Qatar Industrial Manufacturing Co. QSC.....	430,376	438,538
Qatar Insurance Co. SAQ.....	2,527,898	1,634,653
Qatar International Islamic Bank QSC.....	1,814,130	5,917,464
Qatar Islamic Bank SAQ.....	2,533,313	17,922,222
Qatar Islamic Insurance Group.....	88,110	203,257
Qatar National Bank QPSC.....	7,042,827	39,009,837

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
QATAR — (Continued)		
Qatar National Cement Co. QSC.....	949,907	\$ 1,272,261
Qatar Navigation QSC.....	1,399,370	4,100,867
* Salam International Investment Ltd. QSC.....	8,621,173	2,049,258
United Development Co. QSC.....	14,279,791	5,972,291
Vodafone Qatar QSC.....	11,233,319	5,155,312
* Widam Food Co.....	465,701	361,183
Zad Holding Co.....	46,851	233,499
TOTAL QATAR.....		168,904,320
RUSSIA — (0.0%)		
*†† Etalon Group PLC,GDR.....	405,070	0
*†† Gazprom PJSC,Sponsored ADR.....	4,512,952	0
*†† Globaltrans Investment PLC,GDR.....	391,653	0
*†† Lukoil PJSC,Sponsored ADR.....	627,750	0
*†† Magnitogorsk Iron & Steel Works PJSC,GDR.....	604,821	0
*†† Mechel PJSC, Sponsored ADR.....	137,372	0
*†† MMC Norilsk Nickel PJSC,ADR.....	1,014,840	0
*†† Mobile TeleSystems PJSC, ADR.....	279,109	0
*†† Novatek PJSC,GDR.....	35,141	0
*†† Novolipetsk Steel PJSC,GDR.....	199,492	0
*†† PhosAgro PJSC.....	1,846	0
*†† PhosAgro PJSC,GDR.....	286,515	0
*†† Polyus PJSC, GDR.....	30,972	0
*†† QIWI PLC, Sponsored ADR.....	11,594	0
*†† Ros Agro PLC,GDR.....	136,289	0
*†† Rosneft Oil Co. PJSC, GDR.....	2,172,010	0
*†† Rostelecom PJSC,Sponsored ADR.....	405,087	0
*†† RusHydro PJSC,ADR.....	4,546,575	0
*†† Sberbank of Russia PJSC,Sponsored ADR.....	3,144,384	0
*†† Severstal PAO,GDR.....	286,030	0
*†† Tatneft PJSC,Sponsored ADR.....	412,671	0
*†† VK Co. Ltd.,GDR.....	123,722	0
*†† VTB Bank PJSC,GDR.....	7,638,337	0
*†† X5 Retail Group NV,GDR.....	220,443	0
SAUDI ARABIA — (3.7%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	249,469	707,243
Abdullah Al Othaim Markets Co.....	302,639	9,413,002
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	65,197	516,337
Advanced Petrochemical Co.....	556,467	7,297,718
* Al Alamiya for Cooperative Insurance Co.....	162,374	827,377
Al Babtain Power & Telecommunication Co.....	218,036	1,368,173
* Al Etihad Cooperative Insurance Co.....	256,753	960,588
* Al Gassim Investment Holding Co.....	110,105	602,064
Al Hammadi Co. for Development & Investment.....	540,757	6,173,739
* Al Hassan Ghazi Ibrahim Shaker Co.....	206,770	1,013,417
* Al Jouf Agricultural Development Co.....	105,918	1,361,787
* Al Jouf Cement Co.....	727,056	2,030,872
* Al Kathiri Holding Co.....	42,922	535,704
* Al Khaleej Training & Education Co.....	379,771	1,575,786
Al Moammar Information Systems Co.....	138,706	3,457,796
Al Rajhi Bank.....	2,698,845	65,029,005
* Al Rajhi Co. for Co-operative Insurance.....	184,695	3,770,190
* Al Sagr Cooperative Insurance Co.....	158,166	412,259
Al Yamamah Steel Industries Co.....	295,385	2,855,623
* AlAbdullatif Industrial Investment Co.....	273,898	1,413,868
Alandalus Property Co.....	341,642	1,481,982
Alaseel Co.....	152,928	1,441,169
* Al-Baha Development & Investment Co.....	43,112	178,560

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SAUDI ARABIA — (Continued)		
Aldrees Petroleum & Transport Services Co.....	244,387	\$ 4,714,674
Alinma Bank.....	2,644,681	26,981,757
* AlJazira Takaful Ta'awuni Co.....	287,825	1,241,966
* Allianz Saudi Fransi Cooperative Insurance Co.....	277,005	1,008,443
Almarai Co. JSC.....	785,684	10,959,302
Al-Omran Industrial & Trading Co.....	4,187	94,173
Alujain Corp.....	223,789	3,762,930
Arab National Bank.....	809,240	6,692,810
* Arab Sea Information Systems Co.....	23,774	461,973
Arabia Insurance Cooperative Co.....	13,688	48,682
Arabian Cement Co.....	527,533	5,381,976
Arabian Centres Co. Ltd.....	589,472	3,141,482
* Arabian Pipes Co.....	15,003	140,976
* Arabian Shield Cooperative Insurance Co.....	219,559	1,003,844
Arriyadh Development Co.....	905,917	5,579,407
Astra Industrial Group.....	388,159	4,553,935
Ataa Educational Co.....	105,125	1,613,868
Baazeem Trading Co.....	40,087	714,040
* Bank AlBilad.....	1,801,671	23,862,506
Bank Al-Jazira.....	3,182,697	22,425,417
Banque Saudi Fransi.....	602,587	8,260,239
* Basic Chemical Industries Ltd.....	205,894	2,161,618
* Batic Investments & Logistic Co.....	118,692	859,897
Bawan Co.....	357,694	3,359,737
Bupa Arabia for Cooperative Insurance Co.....	234,101	10,052,633
* Buruj Cooperative Insurance Co.....	174,058	892,597
* Chubb Arabia Cooperative Insurance Co.....	96,023	472,185
City Cement Co.....	727,919	4,491,678
* Co. for Cooperative Insurance.....	433,858	7,274,660
Dallah Healthcare Co.....	208,563	6,864,382
* Dar Al Arkan Real Estate Development Co.....	4,360,354	14,726,667
Dr Sulaiman Al Habib Medical Services Group Co.....	112,272	6,160,055
* Dur Hospitality Co.....	528,988	3,315,208
Eastern Province Cement Co.....	406,280	4,756,224
Electrical Industries Co.....	266,829	1,753,250
* Emaar Economic City.....	3,338,999	9,051,095
Etihad Etisalat Co.....	2,665,100	26,909,830
* Fawaz Abdulaziz Al Hokair & Co.....	331,757	1,605,457
Fitaihi Holding Group.....	124,494	1,087,206
* Gulf General Cooperative Insurance Co.....	285,484	675,595
Gulf Insurance Group.....	325,523	2,140,874
* Gulf Union Cooperative Insurance Co.....	80,553	195,542
Hail Cement Co.....	507,622	1,814,851
Halwani Brothers Co.....	107,345	1,988,329
* Herfy Food Services Co.....	197,252	2,348,421
Jarir Marketing Co.....	208,252	9,073,918
* Jazan Energy & Development Co.....	191,279	825,528
L'Azurde Co. for Jewelry.....	394,723	1,589,848
Leejam Sports Co. JSC.....	152,397	4,580,038
Maharah Human Resources Co.....	217,828	3,753,404
* Malath Cooperative Insurance Co.....	169,874	695,748
* Mediterranean & Gulf Insurance & Reinsurance Co.....	431,273	1,306,551
* Methanol Chemicals Co.....	420,210	4,172,996
* Middle East Healthcare Co.....	476,761	4,444,178
Middle East Paper Co.....	250,177	4,212,139
* Middle East Specialized Cables Co.....	200,211	712,760
* Mobile Telecommunications Co. Saudi Arabia.....	5,515,085	17,333,674
Mouwasat Medical Services Co.....	155,154	10,215,965
Najran Cement Co.....	982,984	3,956,186

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SAUDI ARABIA — (Continued)		
* Nama Chemicals Co.....	171,353	\$ 1,966,476
* National Agriculture Development Co.....	379,535	3,074,763
National Co. for Glass Industries.....	155,706	1,494,414
National Co. for Learning & Education.....	71,378	1,099,944
National Gas & Industrialization Co.....	169,850	1,982,173
National Gypsum.....	124,098	884,838
* National Industrialization Co.....	2,349,088	10,420,947
National Medical Care Co.....	176,689	2,766,178
* National Metal Manufacturing & Casting Co.....	12,615	67,241
Northern Region Cement Co.....	876,538	2,752,268
Qassim Cement Co.....	251,540	5,270,815
* Rabigh Refining & Petrochemical Co.....	3,553,583	17,653,791
* Raydan Food Co.....	24,253	80,369
Riyad Bank.....	2,852,944	27,780,382
* SABB Takaful Co.....	39,055	169,225
SABIC Agri-Nutrients Co.....	592,181	21,132,485
Sahara International Petrochemical Co.....	2,195,998	28,027,498
* Salama Cooperative Insurance Co.....	46,844	155,100
* Saudi Airlines Catering Co.....	118,743	2,525,141
* Saudi Arabian Cooperative Insurance Co.....	146,606	628,788
* Saudi Arabian Mining Co.....	2,042,740	31,061,762
Ω Saudi Arabian Oil Co.....	1,133,789	12,117,276
Saudi Automotive Services Co.....	243,218	2,309,952
Saudi Basic Industries Corp.....	1,662,567	44,296,330
Saudi British Bank.....	1,673,012	18,834,285
* Saudi Cable Co.....	5,172	20,283
Saudi Cement Co.....	511,127	7,321,943
Saudi Ceramic Co.....	461,078	4,481,226
Saudi Chemical Co. Holding.....	401,634	3,180,728
* Saudi Co. For Hardware CJSC.....	159,220	1,498,003
Saudi Electricity Co.....	1,560,308	10,325,880
* Saudi Ground Services Co.....	420,955	3,157,252
Saudi Industrial Investment Group.....	1,618,579	12,083,245
Saudi Industrial Services Co.....	539,676	2,952,081
Saudi Investment Bank.....	863,376	4,839,680
* Saudi Kayan Petrochemical Co.....	5,248,125	21,331,826
* Saudi Marketing Co.....	209,028	1,188,722
Saudi National Bank.....	2,095,392	39,334,151
* Saudi Paper Manufacturing Co.....	64,524	784,993
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	258,162	1,926,542
* Saudi Printing & Packaging Co.....	174,930	759,815
* Saudi Public Transport Co.....	546,891	2,397,674
* Saudi Real Estate Co.....	966,209	3,507,061
* Saudi Reinsurance Co.....	472,969	2,055,951
* Saudi Research & Media Group.....	243,429	12,590,904
* Saudi Steel Pipe Co.....	137,129	809,107
Saudi Telecom Co.....	1,646,686	44,277,073
Saudia Dairy & Foodstuff Co.....	86,298	3,589,040
Savola Group.....	1,218,241	10,837,010
* Seera Group Holding.....	1,500,726	6,636,384
* Sinad Holding Co.....	539,136	2,160,819
Southern Province Cement Co.....	348,696	5,451,781
* Tabuk Agriculture.....	22,469	116,473
Tabuk Cement Co.....	448,672	1,846,383
* Takween Advanced Industries Co.....	284,883	911,078
Umm Al-Qura Cement Co.....	347,409	2,108,512
United Electronics Co.....	200,273	6,352,320
United International Transportation Co.....	424,116	5,462,089
United Wire Factories Co.....	241,232	1,950,576

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SAUDI ARABIA — (Continued)		
* Walaa Cooperative Insurance Co.....	379,227	\$ 1,401,730
* Yamama Cement Co.....	870,334	6,835,332
Yanbu Cement Co.....	498,017	4,917,920
Yanbu National Petrochemical Co.....	861,930	11,460,410
Zahrat Al Waha For Trading Co.....	90,346	935,980
* Zamil Industrial Investment Co.....	301,831	1,550,479
TOTAL SAUDI ARABIA.....		922,800,480
SOUTH AFRICA — (3.9%)		
Absa Group Ltd.....	3,760,018	38,530,747
Adcock Ingram Holdings Ltd.....	529,978	1,631,367
* Adcorp Holdings Ltd.....	391,159	132,557
Advtech Ltd.....	4,453,328	4,414,908
AECI Ltd.....	1,318,564	7,223,603
African Rainbow Minerals Ltd.....	1,056,152	14,886,003
Afrimat Ltd.....	158,018	490,268
Alexander Forbes Group Holdings Ltd.....	2,342,253	682,759
Altron Ltd., Class A.....	390,373	193,127
Alviva Holdings Ltd.....	1,098,634	1,512,858
# Anglo American Platinum Ltd.....	131,282	10,070,714
AngloGold Ashanti Ltd., Sponsored ADR.....	1,422,514	20,925,181
* ArcelorMittal South Africa Ltd.....	1,399,662	551,011
Aspen Pharmacare Holdings Ltd.....	1,532,437	13,430,625
Astral Foods Ltd.....	356,492	4,294,582
# AVI Ltd.....	2,077,525	8,668,162
# Barloworld Ltd.....	2,420,862	13,358,307
Bid Corp. Ltd.....	751,031	13,854,168
Bidvest Group Ltd.....	1,449,434	18,662,092
* Blue Label Telecoms Ltd.....	3,913,325	1,670,561
## Brait PLC.....	4,298,176	1,086,717
Capitec Bank Holdings Ltd.....	92,707	11,141,133
# Cashbuild Ltd.....	174,800	2,653,592
Caxton & CTP Publishers & Printers Ltd.....	47,312	25,622
## City Lodge Hotels Ltd.....	2,227,535	553,512
Clicks Group Ltd.....	946,646	15,986,079
Coronation Fund Managers Ltd.....	1,481,435	3,032,080
# Curro Holdings Ltd.....	618,170	399,484
DataTec Ltd.....	3,841,904	10,163,823
Ω Dis-Chem Pharmacies Ltd.....	1,510,289	3,006,644
## Discovery Ltd.....	1,479,393	11,432,061
* Distell Group Holdings Ltd.....	348,539	3,566,681
DRDGOLD Ltd.....	809,294	502,895
enX Group Ltd.....	132,524	49,154
# Exxaro Resources Ltd.....	1,088,906	13,235,896
Famous Brands Ltd.....	468,335	1,792,676
# FirstRand Ltd.....	9,424,531	37,281,304
Foschini Group Ltd.....	1,874,842	13,733,520
# Gold Fields Ltd., Sponsored ADR.....	3,438,865	31,637,558
Grand Parade Investments Ltd.....	370,203	51,435
Grindrod Ltd.....	3,433,540	1,827,317
Grindrod Shipping Holdings Ltd.....	95,457	1,715,532
Harmony Gold Mining Co. Ltd.....	1,255,079	4,009,254
# Harmony Gold Mining Co. Ltd., Sponsored ADR.....	4,125,488	13,490,346
Hudaco Industries Ltd.....	253,069	2,276,153
Impala Platinum Holdings Ltd.....	3,873,220	42,944,377
Investec Ltd.....	1,558,637	8,327,953
Italtile Ltd.....	787,115	665,173
# JSE Ltd.....	654,429	4,305,720
KAP Industrial Holdings Ltd.....	12,695,865	3,303,459

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH AFRICA — (Continued)			
#	Kumba Iron Ore Ltd.....	190,347	\$ 5,672,473
	Lewis Group Ltd.....	1,045,987	3,260,360
	Life Healthcare Group Holdings Ltd.....	10,362,164	12,276,802
#*	Massmart Holdings Ltd.....	669,577	1,497,345
	Merafe Resources Ltd.....	5,938,761	511,729
	Metair Investments Ltd.....	1,705,329	2,773,062
	MiX Telematics Ltd., Sponsored ADR.....	40,982	320,889
	Momentum Metropolitan Holdings.....	8,970,992	7,922,301
	Motus Holdings Ltd.....	1,006,970	6,798,106
	Mpact Ltd.....	1,397,429	2,598,698
	Mr Price Group Ltd.....	1,132,150	12,326,901
	MTN Group Ltd.....	11,189,715	93,912,864
	MultiChoice Group.....	1,614,044	11,567,544
*	Murray & Roberts Holdings Ltd.....	2,786,412	1,768,277
*	Nampak Ltd.....	4,701,825	697,182
#	Naspers Ltd., Class N.....	149,977	21,189,711
	Nedbank Group Ltd.....	2,109,658	27,576,919
#	NEPI Rockcastle PLC.....	1,365,618	7,533,062
	Netcare Ltd.....	7,635,435	6,998,236
	Ninety One Ltd.....	1,436,370	3,507,629
#*	Northam Platinum Holdings Ltd.....	1,634,544	17,344,033
	Oceana Group Ltd.....	775,019	2,281,301
	Old Mutual Ltd.....	10,442,778	7,122,880
	Omnia Holdings Ltd.....	1,804,774	6,936,459
Ω	Pepkor Holdings Ltd.....	5,592,919	6,804,408
#	Pick n Pay Stores Ltd.....	2,762,763	9,170,087
*	PPC Ltd.....	10,056,582	1,728,134
#	PSG Konsult Ltd.....	707,659	506,271
#*	Purple Group Ltd.....	19,409	2,511
	Raubex Group Ltd.....	1,630,381	3,614,043
	RCL Foods Ltd.....	218,443	141,043
	Reunert Ltd.....	1,636,182	4,039,587
	RFG Holdings Ltd.....	538,736	375,340
	Royal Bafokeng Platinum Ltd.....	552,294	4,965,260
	Sanlam Ltd.....	6,230,167	20,460,877
	Santam Ltd.....	260,870	3,841,012
*	Sappi Ltd.....	6,079,792	20,133,893
*	Sasol Ltd.....	1,130,989	23,758,426
#*	Sasol Ltd., Sponsored ADR.....	517,378	10,885,633
	Shoprite Holdings Ltd.....	1,126,730	15,244,653
	Sibanye Stillwater Ltd.....	9,218,585	22,645,808
#	Sibanye Stillwater Ltd., ADR.....	1,242,582	12,351,268
	SPAR Group Ltd.....	1,007,554	8,161,958
#	Spur Corp. Ltd.....	581,516	762,554
	Standard Bank Group Ltd.....	4,020,045	38,729,726
*	Steinhoff International Holdings NV.....	8,464,022	1,311,009
*	Sun International Ltd.....	1,681,027	2,812,683
	Super Group Ltd.....	4,716,421	7,962,355
*	Telkom SA SOC Ltd.....	3,466,173	9,081,527
#	Tiger Brands Ltd.....	1,043,540	10,334,979
	Transaction Capital Ltd.....	1,941,175	4,454,368
*	Trencor Ltd.....	752,676	243,360
	Truworths International Ltd.....	2,750,639	8,490,130
*	Tsogo Sun Gaming Ltd.....	2,724,507	1,775,255
*	Tsogo Sun Hotels Ltd.....	439,717	96,578
	Vodacom Group Ltd.....	1,067,303	8,867,800
#	Wilson Bayly Holmes-Ovcon Ltd.....	530,781	2,886,079
#	Woolworths Holdings Ltd.....	3,952,154	12,605,315
TOTAL SOUTH AFRICA.....			963,019,443

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SOUTH KOREA — (12.3%)		
* 3S Korea Co. Ltd.....	69,140	\$ 159,839
ABco Electronics Co. Ltd.....	47,446	416,650
* Able C&C Co. Ltd.....	35,131	143,968
ABOV Semiconductor Co. Ltd.....	79,114	640,376
* Abpro Bio Co. Ltd.....	780,310	503,516
* Actoz Soft Co. Ltd.....	34,843	253,412
Actro Co. Ltd.....	1,907	10,383
ADTechnology Co. Ltd.....	25,871	291,169
# Advanced Nano Products Co. Ltd.....	23,322	1,502,185
# Advanced Process Systems Corp.....	67,299	941,545
Aekyung Chemical Co. Ltd.....	80,793	521,462
Aekyung Industrial Co. Ltd.....	31,749	364,330
* AeroSpace Technology of Korea, Inc.....	70,668	307,579
AfreecaTV Co. Ltd.....	47,915	3,226,337
#* Agabang&Company.....	127,898	306,272
Ahn-Gook Pharmaceutical Co. Ltd.....	17,635	116,470
# Ahnlab, Inc.....	26,388	1,809,465
* AIIT ONE Co. Ltd.....	14,548	9,371
* Air Busan Co. Ltd.....	93,414	99,591
AJ Networks Co. Ltd.....	143,265	886,076
#* Ajin Industrial Co. Ltd.....	296,087	672,184
AJINEXTEK Co. Ltd.....	13,275	104,886
AK Holdings, Inc.....	34,481	434,852
* Alpha Holdings, Inc.....	48,223	89,638
* Alteogen, Inc.....	31,779	1,602,478
* ALUKO Co. Ltd.....	318,003	766,592
* Amicogen, Inc.....	29,549	548,056
* Aminologics Co. Ltd.....	122,330	234,259
* Amo Greentech Co. Ltd.....	34,645	336,473
# Amorepacific Corp.....	36,884	3,670,676
Amorepacific Group.....	101,488	2,887,986
* Amotech Co. Ltd.....	32,159	666,075
* Anam Electronics Co. Ltd.....	294,483	596,166
* Ananti, Inc.....	319,509	1,745,358
* Anapass, Inc.....	13,618	248,565
* Anterogen Co. Ltd.....	10,963	178,781
* Apact Co. Ltd.....	62,424	262,214
APLUS Asset Advisor Co., Ltd.....	1,158	5,295
* Aprogen Healthcare & Games, Inc.....	192,147	79,333
* Aprogen Medicines, Inc.....	916,127	1,076,633
* Aprogen pharmaceuticals, Inc.....	1,445,054	749,076
APS Holdings Corp.....	73,111	546,705
* Aptamer Sciences, Inc.....	4,796	42,996
APTC Co. Ltd.....	71,930	921,225
* Aroot Co. Ltd.....	473,154	199,969
* Asia Business Daily Co. Ltd.....	24,490	41,302
Asia Cement Co. Ltd.....	124,820	1,128,566
ASIA Holdings Co. Ltd.....	7,692	736,398
Asia Pacific Satellite, Inc.....	18,143	176,950
Asia Paper Manufacturing Co. Ltd.....	39,622	1,108,834
* Asiana Airlines, Inc.....	65,155	755,639
* ASTORY Co. Ltd.....	13,733	298,161
Atec Co. Ltd.....	33,781	323,840
* A-Tech Solution Co. Ltd.....	36,570	361,970
Atinum Investment Co. Ltd.....	253,185	674,348
* ATON, Inc.....	8,496	198,662
# AUK Corp.....	162,034	302,900
# Aurora World Corp.....	31,833	208,044
Austem Co. Ltd.....	119,678	185,349

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



		Shares	Value»
SOUTH KOREA — (Continued)			
#	Autech Corp. ....	71,225	\$ 433,235
	Avaco Co. Ltd. ....	77,737	657,659
*	Avatec Co. Ltd. ....	14,678	169,808
	Baiksan Co. Ltd. ....	64,445	513,052
*††	Barun Electronics Co. Ltd. ....	895	691
*	Barunson Entertainment & Arts Corp. ....	289,746	254,231
	Bcworld Pharm Co. Ltd. ....	29,936	251,734
*	Benoholdings, Inc. ....	31,740	86,530
	BGF Co. Ltd. ....	251,325	816,768
	BGF retail Co. Ltd. ....	24,997	3,482,400
#	BH Co. Ltd. ....	137,309	3,132,132
*	BHI Co. Ltd. ....	32,827	196,712
#*	Binex Co. Ltd. ....	74,292	823,603
	Binggrae Co. Ltd. ....	43,415	1,601,593
*	Biolog Device Co. Ltd. ....	111,345	115,259
#*	Bioneer Corp. ....	102,871	2,562,188
#*	BioSmart Co. Ltd. ....	73,541	250,786
*	Biotoxtech Co. Ltd. ....	41,407	261,469
	BIT Computer Co. Ltd. ....	54,650	307,798
	Bixolon Co. Ltd. ....	15,244	73,696
*	BL Pharmtech Corp. ....	118,629	85,840
	Bluecom Co. Ltd. ....	75,714	573,779
	BNK Financial Group, Inc. ....	1,131,863	5,922,500
	Boditech Med, Inc. ....	85,728	839,945
*	Bohae Brewery Co. Ltd. ....	454,713	268,161
	Bokwang Industry Co. Ltd. ....	62,071	309,269
	Bolak Co. Ltd. ....	39,990	53,835
	Bookook Securities Co. Ltd. ....	9,158	157,382
	Boryung. ....	150,897	1,304,787
*	Bosung Power Technology Co. Ltd. ....	76,359	324,424
	Brand X Co. Ltd. ....	5,080	31,472
*	Bridge Biotherapeutics, Inc. ....	14,251	124,191
*	Bucket Studio Co. Ltd. ....	231,457	469,778
	Bukwang Pharmaceutical Co. Ltd. ....	105,235	762,318
*	Bumyang Construction Co. Ltd. ....	3,250	11,209
	Busan Industrial Co. Ltd. ....	1,322	90,019
	BusinessOn Communication Co. Ltd. ....	7,502	48,119
	BYC Co. Ltd. ....	598	195,642
*	BYON Co. Ltd. ....	46,898	41,239
	Byucksan Corp. ....	211,230	449,735
*	Caelum Co. Ltd. ....	22,433	72,940
*	Cafe24 Corp. ....	39,553	397,291
*	CammSys Corp. ....	168,678	281,611
	Camus Engineering & Construction, Inc. ....	152,240	270,577
	Cape Industries Ltd. ....	109,568	388,360
*	Capro Corp. ....	196,922	449,517
#	Caregen Co. Ltd. ....	12,761	1,396,010
*	Carelabs Co. Ltd. ....	42,329	219,909
#	Cell Biotech Co. Ltd. ....	14,227	151,503
#	Celltrion Healthcare Co. Ltd. ....	51,947	2,900,848
*	Celltrion Pharm, Inc. ....	28,251	1,844,856
#	Celltrion, Inc. ....	178,572	26,143,914
*	Cellumed Co. Ltd. ....	47,334	200,716
*	Central Motek Co. Ltd. ....	16,522	261,007
*	Chabiotech Co. Ltd. ....	94,810	1,193,145
	Changhae Ethanol Co. Ltd. ....	22,808	222,487
*	Charm Engineering Co. Ltd. ....	159,010	102,821
*	Cheil Bio Co. Ltd. ....	41,144	58,654
	Cheil Worldwide, Inc. ....	333,452	5,855,377

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
* Chemon, Inc.....	57,194	\$ 126,061
Chemtronics Co. Ltd.....	87,309	1,451,511
* Chemtros Co. Ltd.....	46,307	284,343
Cheryong Electric Co. Ltd.....	36,800	212,014
* ChinHung International, Inc.....	246,030	328,154
Chinyang Holdings Corp.....	117,186	324,145
Chips&Media, Inc.....	16,422	225,565
* Choa Pharmaceutical Co.....	83,140	193,384
* Choil Aluminum Co. Ltd.....	376,620	635,941
Chokwang Paint Ltd.....	41,828	203,445
# Chong Kun Dang Pharmaceutical Corp.....	38,383	2,664,023
Chongkundang Holdings Corp.....	18,849	868,551
# Choong Ang Vaccine Laboratory.....	25,530	251,031
* Chorokbaem Healthcare Co. Ltd.....	235,746	166,647
* Chorokbaem Media Co. Ltd.....	71,430	896,827
Chosun Refractories Co. Ltd.....	3,954	236,193
# Chunbo Co. Ltd.....	7,620	1,390,414
* CITYLABS Co. Ltd.....	45,143	20,869
CJ CheilJedang Corp.....	41,834	12,609,352
CJ Corp.....	118,295	7,269,059
CJ ENM Co. Ltd.....	53,913	4,228,921
CJ Freshway Corp.....	45,703	1,301,045
* CJ Logistics Corp.....	41,418	3,717,151
* CJ Seafood Corp.....	95,311	242,160
# CKD Bio Corp.....	21,707	503,979
# Classys, Inc.....	60,768	751,698
Clean & Science Co. Ltd.....	35,650	298,742
CLIO Cosmetics Co. Ltd.....	14,021	154,311
## Cloud Air Co. Ltd.....	107,625	95,211
* CMG Pharmaceutical Co. Ltd.....	261,029	549,398
* CoAsia Corp.....	39,329	213,549
* CoAsia Optics Corp.....	30,000	43,269
* CODI-M Co. Ltd.....	1,382,013	186,169
* Com2uS Holdings Corp.....	23,243	976,213
# Com2uSCorp.....	50,112	2,975,296
Commax Co. Ltd.....	59,316	165,469
* Comtec Systems Co. Ltd.....	452,379	282,739
* ContentreeJoongAng Corp.....	9,676	263,126
* Coreana Cosmetics Co. Ltd.....	104,511	243,161
* Corentec Co. Ltd.....	16,556	131,014
Cosmax BTI, Inc.....	5,520	40,201
* COSMAX NBT, Inc.....	41,560	161,396
# Cosmax, Inc.....	78,402	4,182,328
* Cosmecca Korea Co. Ltd.....	36,441	277,236
* CosmoAM&T Co. Ltd.....	40,375	1,673,174
* Cosmochemical Co. Ltd.....	58,289	761,880
Coway Co. Ltd.....	200,792	9,905,339
# Coweaver Co. Ltd.....	28,980	162,564
# Cowell Fashion Co. Ltd.....	166,221	865,259
Cowintech Co. Ltd.....	12,020	244,270
# Creas F&C Co. Ltd.....	18,475	506,901
## Creative & Innovative System.....	130,591	1,476,201
Creverse, Inc.....	1,230	23,299
Crown Confectionery Co. Ltd.....	19,479	130,681
CROWNHAITAI Holdings Co. Ltd.....	49,318	273,853
* CrystalGenomics, Inc.....	183,222	592,885
* CS Bearing Co. Ltd.....	26,378	221,162
CS Wind Corp.....	37,527	1,611,118
* CTC BIO, Inc.....	45,353	287,366

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
CTK Co. Ltd.....	17,959	\$ 105,443
* Cube Entertainment, Inc.....	2,680	30,096
Cuckoo Holdings Co. Ltd.....	38,924	517,893
Cuckoo Homesys Co. Ltd.....	72,444	1,759,743
* Curexo, Inc.....	8,560	53,728
* Curo Co. Ltd.....	536,031	167,455
* CUROCOM Co. Ltd.....	169,474	148,732
Cymechs, Inc.....	47,447	541,307
* D&C Media Co. Ltd.....	4,547	79,981
# D.I Corp.....	90,260	451,811
* DA Technology Co. Ltd.....	49,610	153,622
Dae Han Flour Mills Co. Ltd.....	6,886	756,967
Dae Hwa Pharmaceutical Co. Ltd.....	37,256	205,327
Dae Hyun Co. Ltd.....	179,333	301,899
* Dae Won Chemical Co. Ltd.....	95,397	227,366
Dae Won Kang Up Co. Ltd.....	227,143	554,483
Dae Young Packaging Co. Ltd.....	322,708	435,919
* Dae Yu Co. Ltd.....	20,854	73,436
#* Daeea TI Co. Ltd.....	196,450	548,204
* Daebo Magnetic Co. Ltd.....	1,540	54,766
Daebongls Co. Ltd.....	18,298	121,467
# Daechang Co. Ltd.....	436,202	504,889
* Daechang Solution Co. Ltd.....	275,824	91,383
Daedong Corp.....	137,516	1,369,892
Daeduck Co. Ltd.....	80,460	414,551
Daeduck Electronics Co. Ltd.....	196,439	4,323,532
Daehan New Pharm Co. Ltd.....	84,566	696,522
Daehan Steel Co. Ltd.....	101,612	1,235,632
* DAEHO AL Co. Ltd.....	41,075	72,934
* Dae-II Corp.....	116,815	411,440
# Daejoo Co. Ltd.....	28,720	62,312
Daejoo Electronic Materials Co. Ltd.....	20,050	1,158,054
Daejung Chemicals & Metals Co. Ltd.....	18,985	269,334
Daekyo Co. Ltd.....	98,187	233,394
Daelim B&Co Co. Ltd.....	63,415	250,048
* Daemyung Sonoseason Co. Ltd.....	171,845	119,208
# Daeryuk Can Co. Ltd.....	73,845	273,457
# Daesang Corp.....	182,226	3,060,665
Daesang Holdings Co. Ltd.....	116,639	744,378
* Daesung Eltec Co. Ltd.....	168,466	117,647
Daesung Energy Co. Ltd.....	13,173	115,275
* Daesung Fine Tech Co. Ltd.....	88,630	129,222
Daesung Holdings Co. Ltd.....	13,995	883,478
* Daesung Industrial Co. Ltd.....	130,500	520,524
* Daesung Private Equity, Inc.....	60,041	194,051
* Daewon Cable Co. Ltd.....	143,273	170,680
* Daewon Media Co. Ltd.....	41,596	458,829
Daewon Pharmaceutical Co. Ltd.....	116,606	1,596,733
Daewon San Up Co. Ltd.....	77,011	316,570
#* Daewoo Electronic Components Co. Ltd.....	117,721	177,321
* Daewoo Engineering & Construction Co. Ltd.....	883,358	3,578,657
#* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	178,240	2,735,911
Daewoong Co. Ltd.....	65,915	1,434,676
# Daewoong Pharmaceutical Co. Ltd.....	10,423	1,474,870
* Dahaam E-Tec Co. Ltd.....	1,420	76,515
Daihan Pharmaceutical Co. Ltd.....	42,577	899,264
Daishin Information & Communication.....	67,690	64,085
Daishin Securities Co. Ltd.....	267,512	3,189,357
* Daiyang Metal Co. Ltd.....	42,300	120,162

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#*	Danal Co. Ltd.....	227,028	\$ 1,307,855
#*	Danawa Co. Ltd.....	37,501	532,408
	Daou Data Corp.....	153,674	1,364,851
	Daou Technology, Inc.....	234,864	3,408,188
*	Dasan Networks, Inc.....	153,836	688,376
	Dawonsys Co. Ltd.....	61,221	1,110,526
#*	Dayou Automotive Seat Technology Co. Ltd.....	414,836	275,305
*	Dayou Plus Co. Ltd.....	397,817	291,181
	DB Financial Investment Co. Ltd.....	269,642	1,077,414
#	DB HiTek Co. Ltd.....	159,454	5,551,522
	DB Insurance Co. Ltd.....	394,302	18,350,895
*	DB, Inc.....	744,696	476,700
	DCM Corp.....	29,903	469,475
*	Dentis Co. Ltd.....	6,576	46,649
	Dentium Co. Ltd.....	25,294	1,669,176
#	Deutsch Motors, Inc.....	184,790	1,246,156
#*	Development Advance Solution Co. Ltd.....	31,713	131,876
	Device ENG Co. Ltd.....	37,221	539,683
*	Dexter Studios Co. Ltd.....	13,549	162,431
	DGB Financial Group, Inc.....	1,393,285	8,296,840
	DI Dong Il Corp.....	92,330	1,299,771
	Digital Chosun Co. Ltd.....	98,164	173,967
	Digital Daesung Co. Ltd.....	88,111	485,085
*	Digital Imaging Technology Co. Ltd., Class C.....	6,500	36,145
*	DIO Corp.....	39,408	831,721
	Display Tech Co. Ltd.....	59,980	288,663
	DL Construction Co. Ltd.....	55,042	900,404
#	DL E&C Co. Ltd.....	189,052	5,917,443
#	DL Holdings Co. Ltd.....	75,397	3,778,449
*††	DMOA Co. Ltd.....	348,388	44,048
	DMS Co. Ltd.....	139,166	576,097
	DN Automotive Corp.....	35,869	1,584,899
	DNF Co. Ltd.....	39,299	472,495
	Dohwa Engineering Co. Ltd.....	25,475	175,018
	Dong A Eltek Co. Ltd.....	40,406	227,256
	Dong Ah Tire & Rubber Co. Ltd.....	29,142	268,258
	Dong-A Hwasung Co. Ltd.....	65,300	454,168
	Dong-A Socio Holdings Co. Ltd.....	16,109	1,240,330
	Dong-A ST Co. Ltd.....	31,701	1,505,231
#	Dong-Ah Geological Engineering Co. Ltd.....	76,484	1,007,488
*	Dongbang Transport Logistics Co. Ltd.....	337,592	749,167
	Dongbu Corp.....	85,543	712,619
#	Dongil Industries Co. Ltd.....	11,442	1,586,919
#	Dongjin Semichem Co. Ltd.....	163,489	4,492,177
	Dongkoo Bio & Pharma Co. Ltd.....	56,383	294,218
	DongKook Pharmaceutical Co. Ltd.....	114,750	1,702,635
	Dongkuk Industries Co. Ltd.....	285,557	660,647
	Dongkuk Steel Mill Co. Ltd.....	649,817	6,664,613
	Dongkuk Structures & Construction Co. Ltd.....	81,399	437,400
	Dongsin Engineering & Construction.....	3,741	59,064
#	Dongsuh Cos., Inc.....	64,460	1,256,981
	Dongsung Chemical Co. Ltd.....	243,135	822,587
	Dongsung Finetec Co. Ltd.....	73,681	654,673
*	Dongsung Pharmaceutical Co. Ltd.....	14,117	85,083
#*	Dongwha Enterprise Co. Ltd.....	19,601	998,438
	Dongwha Pharm Co. Ltd.....	129,820	1,057,269
	Dongwon Development Co. Ltd.....	371,262	1,185,461
	Dongwon F&B Co. Ltd.....	11,548	1,352,640
#	Dongwon Industries Co. Ltd.....	11,680	2,019,378

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
SOUTH KOREA — (Continued)			
#	Dongwon Systems Corp.....	24,822	\$1,041,741
*	Dongwoo Farm To Table Co. Ltd.....	15,270	32,861
	Dongyang E&P, Inc.....	46,307	524,045
*	Dongyang Steel Pipe Co. Ltd.....	301,477	251,257
	Doosan Bobcat, Inc.....	165,437	3,973,744
	Doosan Co. Ltd.....	53,783	2,906,865
#*	Doosan Enerbility.....	367,701	5,334,587
*	Doosan Fuel Cell Co. Ltd.....	40,468	1,030,450
#	Doosan Tesna, Inc.....	47,420	1,134,602
	DoubleUGames Co. Ltd.....	78,442	2,559,096
	Douzone Bizon Co. Ltd.....	65,587	1,628,327
	DRB Holding Co. Ltd.....	25,035	87,427
*	Dream Security Co. Ltd.....	144,659	368,904
	Dreamtech Co. Ltd.....	177,029	1,273,390
*	Dreamus Co.....	47,338	124,209
	Drgem Corp.....	17,592	127,863
*	DRTECH Corp.....	78,354	91,678
*	DSC Investment, Inc.....	69,323	253,856
*	DSK Co. Ltd.....	33,266	144,393
*	Duckshin Housing Co. Ltd.....	32,944	54,389
*	Duk San Neolux Co. Ltd.....	55,346	1,375,044
*	Duksan Hi-Metal Co. Ltd.....	50,410	308,401
*	Duksan Techopia Co. Ltd.....	14,836	184,111
	Duksung Co. Ltd.....	34,587	171,089
	DY Corp.....	130,490	732,805
	DY POWER Corp.....	71,186	671,834
	DYPNF Co. Ltd.....	5,728	163,956
*	E Investment&Development Co. Ltd.....	185,440	202,475
#*	E& Corp. Co. Ltd.....	86,152	225,223
*	E&D Co. Ltd.....	10,843	231,230
*	E&M Co. Ltd.....	665,264	274,685
	E1 Corp.....	18,821	648,131
	Eagle Veterinary Technology Co. Ltd.....	19,725	97,374
	Eagon Industrial Ltd.....	55,023	384,112
	Easy Bio, Inc.....	154,386	545,613
	Easy Holdings Co. Ltd.....	352,791	990,285
#	eBEST Investment & Securities Co. Ltd.....	109,317	563,897
#	Echo Marketing, Inc.....	74,962	1,054,610
*	EcoBio Holdings Co. Ltd.....	30,883	161,688
	Ecoplastic Corp.....	257,558	612,054
#	Ecopro BM Co. Ltd.....	77,696	7,184,754
	Ecopro Co. Ltd.....	111,555	7,706,212
	Ecopro HN Co. Ltd.....	4,281	149,342
	e-Credible Co. Ltd.....	17,635	233,095
*	Eehwa Construction Co. Ltd.....	34,748	171,679
*	EG Corp.....	12,698	98,629
*	Ehwa Technologies Information Co. Ltd.....	425,144	310,746
*	Elcomtec Co. Ltd.....	135,076	122,077
	Elentec Co. Ltd.....	57,707	956,701
	e-LITECOM Co. Ltd.....	41,079	181,008
	E-MART, Inc.....	64,566	5,626,916
#*	EMKOREA Co. Ltd.....	109,856	275,247
	EM-Tech Co. Ltd.....	69,727	1,553,721
*	Enex Co. Ltd.....	121,879	132,081
	ENF Technology Co. Ltd.....	67,695	1,598,563
*	Enplus Co. Ltd.....	75,432	182,037
*	Enzychem Lifesciences Corp.....	8,604	146,989
#	Eo Technics Co. Ltd.....	22,516	1,400,303
*	Eone Diagnostics Genome Center Co. Ltd.....	19,122	46,607

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
	52,748	\$ 341,734
*	35,369	272,285
*	1,461,912	217,708
*	11,346	137,747
#	407,293	1,256,519
	576,393	1,290,536
	71,275	1,708,117
	84,717	391,304
*	79,322	116,076
*	26,487	171,675
*	106,813	166,927
*	110,273	347,601
	27,407	215,719
*	3,370	69,739
#	81,725	9,433,308
	109,302	435,960
	163,954	319,686
	369,050	8,654,414
#	63,917	771,362
*	82,202	75,924
*	71,326	205,502
*	92,101	129,348
*	1,734	7,584
#	265,159	3,794,635
*	44,862	160,882
	12,434	303,236
*	28,166	352,149
	53,321	485,199
	29,422	168,263
	12,454	228,067
*	56,141	598,357
	401,468	404,718
*	22,706	132,790
*	40,796	1,010,062
*	69,833	243,532
*	105,974	199,829
*	9,548	44,500
	20,539	203,946
	26,427	182,014
	10,739	245,050
*	72,743	87,638
#	59,859	1,056,329
#	62,781	274,038
	35,497	121,769
#*	283,062	123,611
#	22,537	2,558,252
	157,907	851,996
*††	56,672	8,629
#	57,108	826,937
#*	76,207	844,555
	47,001	310,797
	11,176	1,490,129
	127,378	2,023,889
	18,849	120,147
	278,878	6,411,219
#*	370,284	1,023,574
	343,205	11,001,243
	284,571	5,387,725
	17,981	455,037

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
SOUTH KOREA — (Continued)			
#	Haatz, Inc.....	26,590	\$ 136,729
	Hae In Corp.....	46,546	280,664
	HAESUNG DS Co. Ltd.....	59,671	2,656,137
	Haesung Industrial Co. Ltd.....	21,315	188,276
*	Haesung Optics Co. Ltd.....	66,172	40,125
	Haitai Confectionery & Foods Co. Ltd.....	62,055	337,319
#	Halla Corp.....	199,390	637,489
	Halla Holdings Corp.....	58,411	1,749,687
*	Han Chang Corp.....	144,537	122,565
	Han Kuk Carbon Co. Ltd.....	148,693	1,601,028
	Hana Financial Group, Inc.....	1,014,001	29,057,693
	Hana Materials, Inc.....	39,603	1,240,371
*	Hana Micron, Inc.....	267,813	2,809,127
	Hana Pharm Co. Ltd.....	28,131	393,633
#*	Hanall Biopharma Co. Ltd.....	76,301	963,543
	HanChang Paper Co. Ltd.....	196,172	262,167
	Hancom MDS, Inc.....	18,659	237,171
*	Hancom WITH, Inc.....	32,697	136,275
*	Hancom, Inc.....	47,245	631,455
	Handok, Inc.....	51,546	721,737
	Handsome Co. Ltd.....	118,725	2,846,606
	Hanil Cement Co. Ltd.....	150,794	1,659,129
	Hanil Feed Co. Ltd.....	47,789	201,556
	Hanil Holdings Co. Ltd.....	78,732	658,786
	Hanil Hyundai Cement Co. Ltd.....	13,000	259,549
	Hanil Iron & Steel Co. Ltd.....	79,870	251,925
	Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	21,557	66,040
*	Hanjin Kal Corp.....	12,473	575,988
#	Hanjin Transportation Co. Ltd.....	64,178	1,327,377
*	Hankook Cosmetics Manufacturing Co. Ltd.....	5,885	98,560
	Hankook Shell Oil Co. Ltd.....	4,915	938,774
*	Hankook Technology, Inc.....	279,402	165,392
	Hankook Tire & Technology Co. Ltd.....	400,558	10,737,201
*	Hankuk Steel Wire Co. Ltd.....	70,173	247,096
	Hanla IMS Co. Ltd.....	6,528	26,909
#	Hanmi Pharm Co. Ltd.....	15,954	3,802,271
#	Hanmi Science Co. Ltd.....	16,662	525,733
	Hanmi Semiconductor Co. Ltd.....	232,064	2,424,701
	HanmiGlobal Co. Ltd.....	60,298	549,441
	Hannong Chemicals, Inc.....	21,885	228,315
	Hanon Systems.....	512,451	4,206,274
*	Hans Biomed Corp.....	29,745	245,337
#	Hansae Co. Ltd.....	129,188	1,670,318
#	Hansae Yes24 Holdings Co. Ltd.....	104,148	477,002
	Hanshin Construction Co. Ltd.....	70,844	662,572
#	Hanshin Machinery Co.....	65,020	456,135
	Hansol Chemical Co. Ltd.....	38,665	6,546,894
	Hansol Holdings Co. Ltd.....	375,392	1,013,306
#	Hansol HomeDeco Co. Ltd.....	481,896	527,135
	Hansol Logistics Co. Ltd.....	162,689	426,611
	Hansol Paper Co. Ltd.....	165,985	1,825,127
*	Hansol Technics Co. Ltd.....	195,654	903,620
#	Hanssem Co. Ltd.....	26,396	1,169,100
#	Hanwha Aerospace Co. Ltd.....	187,916	9,360,475
#	Hanwha Corp.....	237,352	5,046,382
*	Hanwha General Insurance Co. Ltd.....	544,812	2,106,726
	Hanwha Investment & Securities Co. Ltd.....	765,510	1,972,440
#*	Hanwha Life Insurance Co. Ltd.....	1,932,465	3,434,320
*	Hanwha Solutions Corp.....	322,902	10,909,354

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

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	Shares	Value»
SOUTH KOREA — (Continued)		
	Hyundai BNG Steel Co. Ltd.....	85,559 \$ 892,859
	Hyundai Construction Equipment Co. Ltd.....	91,986 2,691,492
	Hyundai Corp.....	49,866 611,646
	Hyundai Corp. Holdings, Inc.....	28,838 246,817
#	Hyundai Department Store Co. Ltd.....	92,429 4,747,586
#*	Hyundai Doosan Infracore Co. Ltd.....	1,406,593 6,048,869
*	Hyundai Electric & Energy System Co. Ltd.....	100,545 2,132,841
	Hyundai Elevator Co. Ltd.....	141,930 3,079,498
*	Hyundai Energy Solutions Co. Ltd.....	25,575 996,189
	Hyundai Engineering & Construction Co. Ltd.....	254,801 8,285,211
*	HYUNDAI EVERDIGM Corp.....	4,900 31,908
	Hyundai Ezwel Co. Ltd.....	44,504 257,312
	Hyundai Futurenet Co. Ltd.....	301,398 646,984
	Hyundai Glovis Co. Ltd.....	81,842 11,486,732
#	Hyundai Greenfood Co. Ltd.....	330,294 1,968,356
	Hyundai Home Shopping Network Corp.....	40,309 1,624,058
	Hyundai HT Co. Ltd.....	41,585 276,035
	Hyundai Livart Furniture Co. Ltd.....	86,141 775,445
	Hyundai Marine & Fire Insurance Co. Ltd.....	531,420 13,424,133
#*	Hyundai Mipo Dockyard Co. Ltd.....	53,416 3,706,842
	Hyundai Mobis Co. Ltd.....	146,279 25,746,137
	Hyundai Motor Co.....	298,031 45,066,206
	Hyundai Motor Securities Co. Ltd.....	151,203 1,242,386
	Hyundai Pharmaceutical Co. Ltd.....	63,333 267,274
#*	Hyundai Rotem Co. Ltd.....	158,775 3,253,039
	Hyundai Steel Co.....	351,824 9,254,407
	Hyundai Wia Corp.....	110,707 5,826,441
*	Hyungji Elite, Inc.....	26,656 34,375
	Hyungkuk F&B Co. Ltd.....	40,315 98,762
#*††	Hyupjin Co. Ltd.....	19,800 12,803
#	HyVision System, Inc.....	67,959 890,695
*	I&C Technology Co. Ltd.....	23,375 53,189
	i3system, Inc.....	20,792 316,013
*	iA, Inc.....	743,494 469,048
	ICD Co. Ltd.....	76,092 557,692
*	Icure Pharm, Inc.....	6,522 74,680
	IDIS Holdings Co. Ltd.....	8,252 85,484
*	IHQ, Inc.....	586,434 340,802
	Il Sung Construction Co. Ltd.....	41,239 110,488
*	Iljin Display Co. Ltd.....	52,936 86,970
	Iljin Electric Co. Ltd.....	94,365 489,925
	Iljin Holdings Co. Ltd.....	132,692 677,372
#	Iljin Materials Co. Ltd.....	26,776 1,521,876
	Iljin Power Co. Ltd.....	26,649 367,467
#	Ilshin Spinning Co. Ltd.....	10,804 858,172
*	Ilshin Stone Co. Ltd.....	134,868 149,386
††	ilShinbiobase Co. Ltd.....	80,228 158,869
	Ilsung Pharmaceuticals Co. Ltd.....	4,839 289,985
	Ilyang Pharmaceutical Co. Ltd.....	68,072 1,248,721
*	IM Co. Ltd.....	1 2
	iMarketKorea, Inc.....	122,114 975,334
	InBody Co. Ltd.....	67,799 1,301,471
*	INCON Co. Ltd.....	39,539 45,272
	Incross Co. Ltd.....	30,396 366,965
	Industrial Bank of Korea.....	1,156,649 8,371,029
#*	Infinitt Healthcare Co. Ltd.....	50,590 229,227
	InfoBank Corp.....	11,959 138,232
*	Inhwa Precision Co. Ltd.....	11,515 123,326
	INITECH Co. Ltd.....	30,861 100,253

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		Shares	Value»
SOUTH KOREA — (Continued)			
*	InkTec Co. Ltd.....	7,257	\$ 38,042
*	INNO Instrument, Inc.....	63,674	84,059
	Innocean Worldwide, Inc.....	57,145	2,006,567
*	Innometry Co. Ltd.....	8,065	73,164
	InnoWireless, Inc.....	21,666	501,252
#	Innox Advanced Materials Co. Ltd.....	111,352	3,194,452
*	Innox Corp.....	2,178	38,894
*	Inscobee, Inc.....	138,198	216,991
#*	Insun ENT Co. Ltd.....	113,111	779,142
*	Insung Information Co. Ltd.....	72,270	129,498
	Intekplus Co. Ltd.....	47,319	729,449
#	Intellian Technologies, Inc.....	13,956	737,851
	Intelligent Digital Integrated Security Co. Ltd.....	20,760	397,057
*	Interflex Co. Ltd.....	55,384	567,202
	Interjo Co. Ltd.....	45,267	968,861
	INTOPS Co. Ltd.....	96,905	2,554,215
*	iNtRON Biotechnology, Inc.....	66,346	568,297
	Inzi Controls Co. Ltd.....	66,398	426,179
	INZI Display Co. Ltd.....	135,289	206,103
*	Iones Co. Ltd.....	98,993	596,561
#	IS Dongseo Co. Ltd.....	104,737	3,254,373
	ISC Co. Ltd.....	53,055	1,419,599
	i-SENS, Inc.....	56,579	1,509,914
*	ISU Abxis Co. Ltd.....	17,003	107,097
	ISU Chemical Co. Ltd.....	112,342	1,289,772
*	IsuPetasys Co. Ltd.....	220,497	1,244,352
*	ITCEN Co. Ltd.....	71,748	238,814
#	ITM Semiconductor Co. Ltd.....	18,468	490,683
	It's Hanbul Co. Ltd.....	27,788	349,324
*	Iwin Plus Co. Ltd.....	64,532	31,708
*	Jaeyoung Solutec Co. Ltd.....	173,969	103,216
*	Jahwa Electronics Co. Ltd.....	42,187	847,045
	JASTECH Ltd.....	8,714	40,275
	JB Financial Group Co. Ltd.....	1,187,086	6,824,208
	JC Chemical Co. Ltd.....	84,616	557,303
	JC Hyun System, Inc.....	67,857	271,627
	Jeil Pharmaceutical Co. Ltd.....	13,855	248,292
*	Jeju Beer Co. Ltd.....	32,746	59,802
*	Jeju Semiconductor Corp.....	151,696	586,414
	Jinro Distillers Co. Ltd.....	10,945	198,242
	Jinsung T.E.C.....	55,826	469,453
	JLS Co. Ltd.....	59,182	343,258
*	JNK Heaters Co. Ltd.....	98,775	434,147
#*	JNTC Co. Ltd.....	69,131	285,394
*	Jooyontech Co. Ltd.....	83,454	57,526
*	JoyCity Corp.....	54,667	212,334
	JS Corp.....	32,271	426,565
*	JT Corp.....	2,402	13,623
	Jungdawn Co. Ltd.....	62,494	116,163
#	Jusung Engineering Co. Ltd.....	194,569	2,553,601
#	JVM Co. Ltd.....	24,902	391,506
#	JW Holdings Corp.....	154,625	414,500
	JW Life Science Corp.....	37,085	394,491
#	JW Pharmaceutical Corp.....	46,456	855,796
*	JW Shinyak Corp.....	74,557	230,776
	JYP Entertainment Corp.....	93,138	3,994,597
	Kakao Corp.....	86,610	5,001,405
*	Kanglim Co. Ltd.....	334,014	375,021
	Kangnam Jevisco Co. Ltd.....	26,553	472,697

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Kangstem Biotech Co. Ltd.	72,965	\$ 183,514
*	Kangwon Land, Inc.	77,621	1,551,547
#	KAON Media Co. Ltd.	141,751	906,419
	KB Financial Group, Inc.	1,155,887	42,989,657
*	KB Financial Group, Inc., ADR	426,770	15,824,632
	KC Co. Ltd.	56,156	844,029
*	KC Cottrell Co. Ltd.	12,934	43,784
	KC Green Holdings Co. Ltd.	87,283	333,947
	KC Tech Co. Ltd.	68,360	940,570
	KCC Corp.	19,649	4,417,957
#	KCC Engineering & Construction Co. Ltd.	56,901	305,068
	KCC Glass Corp.	81,256	3,002,051
	KCI Ltd.	7,564	52,655
	KCTC	176,886	650,156
#*	KEC Corp.	325,581	687,115
	KEPCO Engineering & Construction Co., Inc.	10,615	537,694
	KEPCO Plant Service & Engineering Co. Ltd.	57,669	1,702,889
#*	Kespion Co. Ltd.	65,126	59,004
*	KEYEAST Co. Ltd.	63,844	405,735
	KG Chemical Corp.	82,934	1,800,729
	KG Dongbu Steel	143,843	1,365,495
	KG Eco Technology Service Co. Ltd.	102,678	1,212,138
#	Kginicis Co. Ltd.	131,823	1,403,811
	KGMobilians Co. Ltd.	129,933	701,878
*	KH Electron Co. Ltd.	297,965	174,344
*	KH FEELUX Co. Ltd.	329,657	369,371
#	KH Vatec Co. Ltd.	71,134	1,171,633
	Kia Corp.	651,938	40,816,131
*	KidariStudio, Inc.	5,774	42,647
	KINX, Inc.	15,932	638,943
	KISCO Corp.	107,236	564,376
	KISCO Holdings Co. Ltd.	49,018	533,978
	KISWIRE Ltd.	61,657	999,893
	KIWOOM Securities Co. Ltd.	96,802	6,303,459
*	KleanNara Co. Ltd.	120,656	337,330
	KL-Net Corp.	115,139	263,127
	KM Corp.	22,188	131,554
*	KMH Hitech Co. Ltd.	208,558	238,489
*	KMW Co. Ltd.	30,684	752,190
	Knotus Co. Ltd.	68,157	372,337
*	KoBioLabs, Inc.	6,991	71,088
	Kocom Co. Ltd.	25,809	101,966
	Koentec Co. Ltd.	88,224	572,087
	Koh Young Technology, Inc.	168,805	1,837,765
#	Kolmar BNH Co. Ltd.	63,540	1,331,621
#	Kolmar Korea Co. Ltd.	54,286	1,627,166
	Kolmar Korea Holdings Co. Ltd.	54,832	755,901
	Kolon Corp.	59,629	1,152,872
	Kolon Global Corp.	59,299	898,160
	Kolon Industries, Inc.	151,627	6,401,272
	Kolon Plastic, Inc.	55,254	511,077
	Komelon Corp.	7,669	55,794
#	KoMiCo Ltd.	30,247	1,200,667
#*	KONA I Co. Ltd.	59,314	786,988
	Kook Soon Dang Brewery Co. Ltd.	58,180	414,876
	Korea Aerospace Industries Ltd.	175,517	7,719,128
*	Korea Airport Service Co. Ltd.	97	2,852
#	Korea Alcohol Industrial Co. Ltd.	103,382	853,390
	Korea Arlico Pharm Co. Ltd.	26,632	132,742

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
Korea Asset In Trust Co. Ltd.....	374,510	\$ 999,193
Korea Business News Co. Ltd.....	21,677	101,715
Korea Cast Iron Pipe Industries Co. Ltd.....	69,516	432,712
Korea Cement Co. Ltd.....	26,555	69,726
#* Korea Circuit Co. Ltd.....	72,608	1,149,551
Korea District Heating Corp.....	16,668	412,298
#* Korea Electric Power Corp., Sponsored ADR.....	665,907	5,740,118
* Korea Electric Power Corp.....	258,545	4,452,895
Korea Electric Terminal Co. Ltd.....	46,044	1,999,231
Korea Electronic Certification Authority, Inc.....	46,611	218,729
Korea Electronic Power Industrial Development Co. Ltd.....	72,062	593,083
Korea Export Packaging Industrial Co. Ltd.....	9,242	163,737
Korea Flange Co. Ltd.....	151,815	303,501
Korea Gas Corp.....	115,648	3,315,294
# Korea Industrial Co. Ltd.....	10,455	42,763
* Korea Information & Communications Co. Ltd.....	40,030	235,372
Korea Information Certificate Authority, Inc.....	3,596	16,384
Korea Investment Holdings Co. Ltd.....	267,099	12,996,662
#* Korea Line Corp.....	1,397,764	2,575,238
* Korea Parts & Fasteners Co. Ltd.....	16,101	82,910
Korea Petrochemical Ind Co. Ltd.....	28,152	2,760,327
Korea Petroleum Industries Co.....	35,644	307,087
Korea Pharma Co. Ltd.....	5,263	136,796
Korea Ratings Corp.....	3,760	208,839
Korea Real Estate Investment & Trust Co. Ltd.....	871,514	1,126,027
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	119,428	7,804,338
Korea United Pharm, Inc.....	44,748	885,470
Korea Zinc Co. Ltd.....	20,049	7,370,705
* Korean Air Lines Co. Ltd.....	916,186	17,901,516
Korean Drug Co. Ltd.....	11,632	70,745
Korean Reinsurance Co.....	582,722	3,955,656
#* Kortek Corp.....	64,017	457,078
* KOSSES Co. Ltd.....	34,461	270,858
* KPM Tech Co. Ltd.....	421,313	166,300
* KPS Corp.....	5,740	26,576
KPX Chemical Co. Ltd.....	15,304	581,208
KSIGN Co. Ltd.....	122,686	172,785
KSS LINE Ltd.....	136,658	1,080,257
* KT Alpha Co. Ltd.....	95,811	460,607
KT Corp., Sponsored ADR.....	309,798	4,461,091
KT Corp.....	35,348	1,027,409
KT Skylife Co. Ltd.....	196,016	1,357,559
# KT Submarine Co. Ltd.....	92,378	464,069
KT&G Corp.....	279,396	17,610,056
# KTB Investment & Securities Co. Ltd.....	318,994	1,117,335
# KTCS Corp.....	235,785	397,933
Ktis Corp.....	209,053	430,382
* Kuk Young G&M.....	102,238	126,205
Kukbo Design Co. Ltd.....	21,962	289,882
Kukdo Chemical Co. Ltd.....	27,896	1,092,211
* Kukdong Corp.....	233,328	314,117
Kukdong Oil & Chemicals Co. Ltd.....	113,784	326,111
#* Kuk-il Paper Manufacturing Co. Ltd.....	268,749	555,947
* Kukje Pharma Co. Ltd.....	33,468	142,117
Kukjeon Pharmaceutical Co. Ltd.....	30,878	192,526
* Kum Yang Co. Ltd.....	75,736	499,800
* Kumho HT, Inc.....	754,608	746,832
Kumho Petrochemical Co. Ltd.....	115,633	11,551,058
* Kumho Tire Co., Inc.....	604,314	1,650,096

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SOUTH KOREA — (Continued)		
KUMHOE&C Co. Ltd. ....	140,791	\$ 901,812
Kumkang Kind Co. Ltd. ....	142,077	785,908
Kwang Dong Pharmaceutical Co. Ltd. ....	237,575	1,189,338
Kwang Myung Electric Co. Ltd. ....	167,538	403,608
* KX Innovation Co. Ltd. ....	119,777	693,022
Kyeryong Construction Industrial Co. Ltd. ....	65,870	1,246,110
Kyobo Securities Co. Ltd. ....	131,533	654,756
Kyochon F&B Co. Ltd. ....	41,621	395,437
Kyongbo Pharmaceutical Co. Ltd. ....	55,105	305,297
Kyung Dong Navien Co. Ltd. ....	35,842	1,104,449
* Kyung Nam Pharm Co. Ltd. ....	59,940	119,134
Kyung Nong Corp. ....	16,624	142,899
# Kyungbang Co. Ltd. ....	84,291	855,546
* Kyungchang Industrial Co. Ltd. ....	23,256	46,946
KyungDong City Gas Co. Ltd. ....	20,551	345,757
Kyungdong Pharm Co. Ltd. ....	106,028	735,457
Kyung-In Synthetic Corp. ....	193,928	876,483
L&C Bio Co. Ltd. ....	36,625	848,139
* L&F Co. Ltd. ....	12,456	2,204,155
LabGenomics Co. Ltd. ....	177,936	1,077,025
* Lake Materials Co. Ltd. ....	150,192	587,284
* LaonPeople, Inc. ....	14,116	72,453
# LB Semicon, Inc. ....	243,850	1,784,971
LEADCORP, Inc. ....	125,865	803,452
* Leaders Cosmetics Co. Ltd. ....	11,741	24,013
Lee Ku Industrial Co. Ltd. ....	145,496	362,717
LEENO Industrial, Inc. ....	42,725	4,341,991
LF Corp. ....	142,546	1,918,199
LG Chem Ltd. ....	66,498	30,971,738
LG Corp. ....	190,776	11,907,422
# LG Display Co. Ltd., ADR. ....	479,334	2,842,451
# LG Display Co. Ltd. ....	1,624,028	19,199,771
LG Electronics, Inc. ....	633,563	46,213,561
LG HelloVision Co. Ltd. ....	441,272	1,941,587
LG Household & Health Care Ltd. ....	22,180	13,330,830
LG Innotek Co. Ltd. ....	51,112	14,330,760
LG Uplus Corp. ....	1,415,141	13,636,432
LIG Nex1 Co. Ltd. ....	33,819	2,300,808
Lion Chemtech Co. Ltd. ....	53,078	368,474
LMS Co. Ltd. ....	15,068	93,924
* Lock & Lock Co. Ltd. ....	99,766	635,208
* Longtu Korea, Inc. ....	51,113	204,845
# LOT Vacuum Co. Ltd. ....	77,667	753,690
Lotte Chemical Corp. ....	54,930	7,473,628
Lotte Chilsung Beverage Co. Ltd. ....	18,350	2,508,673
Lotte Confectionery Co. Ltd. ....	14,917	1,349,758
Lotte Corp. ....	70,584	2,031,535
* Lotte Data Communication Co. ....	37,316	787,028
# LOTTE Fine Chemical Co. Ltd. ....	110,682	5,614,609
LOTTE Himart Co. Ltd. ....	67,421	894,420
* Lotte Non-Life Insurance Co. Ltd. ....	565,828	732,030
Lotte Shopping Co. Ltd. ....	40,801	3,001,695
# LS Cable & System Asia Ltd. ....	52,587	296,463
# LS Corp. ....	128,666	5,839,070
# LS Electric Co. Ltd. ....	115,926	5,182,079
* Lumens Co. Ltd. ....	58,799	52,034
Lutronic Corp. ....	71,530	1,118,069
* LVMC Holdings. ....	369,696	844,408
LX Hausys Ltd. ....	64,624	2,171,628

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
SOUTH KOREA — (Continued)			
#*	LX Holdings Corp. ....	334,252	\$ 2,250,478
#	LX International Corp. ....	281,225	7,125,809
#	LX Semicon Co. Ltd. ....	52,466	4,036,998
	M.I.Tech Co. Ltd. ....	40,278	322,269
#	Macquarie Korea Infrastructure Fund. ....	1,356,912	13,588,066
#	Macrogen, Inc. ....	18,261	368,400
	Maeil Dairies Co. Ltd. ....	26,284	1,203,252
	Maeil Holdings Co. Ltd. ....	46,573	323,005
	MAKUS, Inc. ....	63,844	411,561
	Mando Corp. ....	167,777	7,416,822
	Manho Rope & Wire Ltd. ....	3,562	65,912
*	Maniker Co. Ltd. ....	155,301	165,766
	Mcnex Co. Ltd. ....	69,880	1,795,572
*	ME2ON Co. Ltd. ....	172,417	614,836
	Mediana Co. Ltd. ....	27,541	105,619
*	MEDICOX Co. Ltd. ....	39,435	267,597
#*††	Medience Co. Ltd. ....	37,164	116,492
*	Medifron DBT Co. Ltd. ....	54,396	69,953
*	Medipost Co. Ltd. ....	45,078	735,936
#*	Medy-Tox, Inc. ....	21,209	1,887,566
	Meerecompany, Inc. ....	19,099	312,952
	MegaMD Co. Ltd. ....	34,084	85,059
#	MegaStudy Co. Ltd. ....	49,775	431,667
	MegaStudyEdu Co. Ltd. ....	59,725	4,061,261
	MEKICS Co. Ltd. ....	65,083	331,077
*	Mercury Corp. ....	14,321	73,396
	Meritz Financial Group, Inc. ....	273,713	5,528,818
	Meritz Fire & Marine Insurance Co. Ltd. ....	420,458	11,177,071
	Meritz Securities Co. Ltd. ....	1,834,640	6,847,559
	META BIOMED Co. Ltd. ....	46,200	85,573
*	Metalabs Co. Ltd. ....	38,168	21,933
*	Mgame Corp. ....	85,404	513,829
	Mi Chang Oil Industrial Co. Ltd. ....	3,141	194,038
*	MiCo BioMed Co. Ltd. ....	16,264	146,572
	MiCo Ltd. ....	171,010	1,211,035
	Mirae Asset Life Insurance Co. Ltd. ....	454,697	1,070,649
	Mirae Asset Securities Co. Ltd. ....	1,363,861	6,930,955
	Mirae Asset Venture Investment Co. Ltd. ....	155,647	747,612
*	Mirae Corp. ....	16,360	133,280
	Miwon Chemicals Co. Ltd. ....	1,485	75,937
	Miwon Commercial Co. Ltd. ....	5,795	805,266
	Miwon Holdings Co. Ltd. ....	1,831	186,024
	Miwon Specialty Chemical Co. Ltd. ....	9,434	1,412,568
	MK Electron Co. Ltd. ....	117,641	1,104,352
	MNTech Co. Ltd. ....	144,999	964,575
*	Mobase Electronics Co. Ltd. ....	136,243	156,703
*	Mobile Appliance, Inc. ....	78,325	203,222
*	Monalisa Co. Ltd. ....	53,629	143,205
	MonAmi Co. Ltd. ....	6,920	19,906
	Moonbae Steel Co. Ltd. ....	104,889	304,022
	Moorim P&P Co. Ltd. ....	182,856	632,429
	Moorim Paper Co. Ltd. ....	184,050	383,330
	Motonic Corp. ....	48,395	321,415
#*	Motrex Co. Ltd. ....	86,739	825,025
	Mr Blue Corp. ....	37,498	169,263
*	MS Autotech Co. Ltd. ....	82,525	294,481
	Muhak Co. Ltd. ....	85,983	463,500
	Multicampus Co. Ltd. ....	17,880	581,468
*	M-venture Investment, Inc. ....	36,428	41,037

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
* MyungMoon Pharm Co. Ltd.....	80,147	\$ 203,775
* N2Tech Co. Ltd.....	191,103	200,801
Nam Hwa Construction Co. Ltd.....	34,033	189,808
Namhae Chemical Corp.....	151,240	1,130,660
* NamKwang Engineering & Construction Co. Ltd.....	4,022	32,820
* Namsun Aluminum Co. Ltd.....	530,593	948,007
Namsung Corp.....	67,997	128,540
* Namu Tech Co. Ltd.....	44,462	71,005
* Namuga Co. Ltd.....	54,708	419,571
Namyang Dairy Products Co. Ltd.....	2,107	598,739
* NanoenTek, Inc.....	53,567	229,476
Nasmedia Co. Ltd.....	26,216	501,595
* Nature & Environment Co. Ltd.....	202,100	233,504
NAVER Corp.....	64,149	12,832,447
* NC& Co. Ltd.....	19,756	37,004
NCSoft Corp.....	23,568	6,770,833
* NDFOS Co. Ltd.....	49,334	282,542
NeoPharm Co. Ltd.....	31,982	509,933
* Neowiz.....	41,050	875,239
Neowiz Holdings Corp.....	24,725	609,439
* Nepes Ark Corp.....	18,274	426,083
#* NEPES Corp.....	101,431	1,590,404
* Neptune Co.....	1,637	18,907
#Q Netmarble Corp.....	30,119	1,675,050
New Power Plasma Co. Ltd.....	115,680	417,137
Newtree Co. Ltd.....	10,087	97,286
Nexen Corp.....	186,961	521,357
# Nexen Tire Corp.....	292,078	1,393,491
#* Nexon Games Co. Ltd.....	72,495	1,267,560
* Next Entertainment World Co. Ltd.....	44,760	258,354
* NextEye Co. Ltd.....	270,293	158,091
NEXTIN, Inc.....	18,560	910,258
* Nexturnbioscience Co. Ltd.....	68,441	140,141
NH Investment & Securities Co. Ltd.....	752,035	5,765,188
* NHN Corp.....	121,399	2,558,753
* NHN KCP Corp.....	143,452	1,479,113
NI Steel Co. Ltd.....	60,072	231,153
NICE Holdings Co. Ltd.....	181,884	1,969,213
Nice Information & Telecommunication, Inc.....	50,685	988,063
NICE Information Service Co. Ltd.....	245,501	2,985,523
NICE Total Cash Management Co. Ltd.....	144,784	565,455
* NK Co. Ltd.....	249,664	185,740
Nong Shim Holdings Co. Ltd.....	14,980	782,313
Nong Woo Bio Co. Ltd.....	47,128	367,349
NongShim Co. Ltd.....	16,834	3,623,226
Noroo Holdings Co. Ltd.....	17,027	146,399
# NOROO Paint & Coatings Co. Ltd.....	73,272	513,477
NOVAREX Co. Ltd.....	16,987	418,894
NPC.....	119,862	874,910
* NS Co. Ltd.....	14,942	101,920
* NSN Co. Ltd.....	125,517	111,261
* nTels Co. Ltd.....	16,136	74,805
* Nuintek Co. Ltd.....	39,134	125,585
* NUVOTEC Co. Ltd.....	46,960	38,714
Oceanbridge Co. Ltd.....	26,940	264,047
# OCI Co. Ltd.....	102,558	9,707,544
#* Omnisystem Co. Ltd.....	194,116	386,000
Openbase, Inc.....	89,344	206,181
Opto Device Technology Co. Ltd.....	63,837	275,600

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
	OptoElectronics Solutions Co. Ltd.....	32,006 \$ 575,138
*	OPTRON-TEC, Inc.....	77,343 324,409
	OPTUS Pharmaceutical Co. Ltd.....	66,425 320,826
#*	Orbitech Co. Ltd.....	63,796 348,766
*	Orientbio, Inc.....	138,146 86,802
	Orion Corp.....	72,859 5,640,476
#	Orion Holdings Corp.....	200,852 2,329,096
#*	OSANGJAIEL Co. Ltd.....	30,119 152,242
#	Osstem Implant Co. Ltd.....	61,682 5,275,062
*††	Osung Advanced Materials Co. Ltd.....	322,592 400,415
	Ottogi Corp.....	8,465 2,927,714
	Paik Kwang Industrial Co. Ltd.....	173,863 591,618
*	Pan Entertainment Co. Ltd.....	40,091 111,989
	Pan Ocean Co. Ltd.....	1,429,034 6,220,487
*	PANAGENE, Inc.....	39,250 94,516
	Pang Rim Co. Ltd.....	67,244 179,207
*	Pan-Pacific Co. Ltd.....	215,720 303,760
#*	Paradise Co. Ltd.....	240,486 2,518,033
	Park Systems Corp.....	13,013 998,529
#	Partron Co. Ltd.....	294,336 1,959,311
	Paseco Co. Ltd.....	28,336 327,169
#*	Pearl Abyss Corp.....	42,069 1,733,156
	People & Technology, Inc.....	94,711 3,351,426
*	Peptron, Inc.....	13,576 96,478
	PHA Co. Ltd.....	70,469 427,792
*	PharmAbcine.....	26,350 71,304
	PharmaResearch Co. Ltd.....	14,782 828,304
*	PharmGen Science, Inc.....	61,921 362,271
*	Pharmicell Co. Ltd.....	153,962 1,367,708
*	Philoptics Co. Ltd.....	30,876 173,921
*††	Philosys Healthcare Co. Ltd.....	103,057 103,525
	PI Advanced Materials Co. Ltd.....	85,454 2,455,893
	PJ Electronics Co. Ltd.....	19,239 114,054
*	PLAYWITH, Inc.....	24,475 159,811
	Point Engineering Co. Ltd.....	78,032 158,525
*	Polaris Office Corp.....	72,052 81,801
#	Poongsan Corp.....	189,944 4,059,634
	Poongsan Holdings Corp.....	20,373 431,206
#	POSCO Chemical Co. Ltd.....	16,529 1,677,552
#	POSCO Holdings, Inc., Sponsored ADR.....	346,815 16,248,283
	POSCO Holdings, Inc.....	186,218 34,777,670
#	Posco ICT Co. Ltd.....	167,019 750,354
#	Posco International Corp.....	377,319 5,985,471
	Posco M-Tech Co. Ltd.....	93,690 441,920
	POSCO Steeleon Co. Ltd.....	24,870 712,456
*	Power Logics Co. Ltd.....	177,068 850,798
*	PowerNet Technologies Corp.....	39,785 125,168
	Protec Co. Ltd.....	31,139 590,484
	PS TEC Co. Ltd.....	37,133 120,082
#	PSK, Inc.....	55,813 1,707,939
	Pulmuone Co. Ltd.....	86,949 906,121
	Puloon Technology, Inc.....	17,744 115,087
	Pungkuk Ethanol Co. Ltd.....	21,601 253,971
*	Q Capital Partners Co. Ltd.....	588,254 256,091
	QSI Co. Ltd.....	12,646 123,363
*	RaonSecure Co. Ltd.....	23,738 53,451
*	Ray Co. Ltd/KR.....	14,512 260,037
	Rayence Co. Ltd.....	35,884 292,360
*††	Redrover Co. Ltd.....	124,001 32,752

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**



		Shares	Value»
SOUTH KOREA — (Continued)			
*	Remed Co. Ltd. ....	1,760	\$ 19,512
	Reyon Pharmaceutical Co. Ltd. ....	22,037	446,390
	RFHIC Corp. ....	42,801	755,458
*	RFTech Co. Ltd. ....	159,006	662,655
*	RingNet Co. Ltd. ....	17,199	67,294
	RN2 Technologies Co. Ltd. ....	8,444	51,598
*	Robostar Co. Ltd. ....	17,018	258,656
*	Robotis Co. Ltd. ....	11,928	197,945
#	Rsupport Co. Ltd. ....	56,877	240,206
	S Net Systems, Inc. ....	48,287	216,358
#	S&S Tech Corp. ....	39,811	645,394
*	S.Y. Co. Ltd. ....	177,341	485,617
	S-1 Corp. ....	82,528	4,050,132
	Sajo Industries Co. Ltd. ....	14,263	479,502
	Sajodaerim Corp. ....	30,273	583,153
*	Sajodongaone Co. Ltd. ....	410,454	451,421
*	Sam Chun Dang Pharm Co. Ltd. ....	22,047	595,384
#*	SAM KANG M&T Co. Ltd. ....	69,895	1,248,491
#	Sam Young Electronics Co. Ltd. ....	80,306	670,065
	Sam Yung Trading Co. Ltd. ....	88,339	929,178
	Sambo Corrugated Board Co. Ltd. ....	42,743	329,070
#	Sambo Motors Co. Ltd. ....	77,790	266,679
*	Sambu Engineering & Construction Co. Ltd. ....	392,837	611,289
	Samchully Co. Ltd. ....	12,649	1,800,901
	Samchuly Bicycle Co. Ltd. ....	26,803	158,712
#	Samho Development Co. Ltd. ....	131,743	409,932
*	SAMHWA NETWORKS Co. Ltd. ....	53,724	152,907
	SAMHWA Paints Industrial Co. Ltd. ....	60,000	325,339
	Samick Musical Instruments Co. Ltd. ....	306,128	376,412
	Samick THK Co. Ltd. ....	36,331	375,796
*	Samil C&S Co. Ltd. ....	6,427	37,569
	Samil Pharmaceutical Co. Ltd. ....	17,972	112,785
	Samji Electronics Co. Ltd. ....	88,894	720,498
#	Samjin LND Co. Ltd. ....	95,857	253,356
	Samjin Pharmaceutical Co. Ltd. ....	68,352	1,298,351
	Samkee Corp. ....	249,407	656,697
	Sammok S-Form Co. Ltd. ....	29,195	445,488
#	SAMPYO Cement Co. Ltd. ....	212,168	696,699
*Ω	Samsung Biologics Co. Ltd. ....	9,678	6,446,193
	Samsung C&T Corp. ....	177,562	16,483,747
#	Samsung Card Co. Ltd. ....	120,173	2,965,482
	Samsung Climate Control Co. Ltd. ....	5,088	40,634
	Samsung Electro-Mechanics Co. Ltd. ....	240,915	26,529,401
	Samsung Electronics Co. Ltd. ....	15,458,884	731,748,461
*	Samsung Engineering Co. Ltd. ....	551,900	8,353,805
	Samsung Fire & Marine Insurance Co. Ltd. ....	125,789	19,110,105
*	Samsung Heavy Industries Co. Ltd. ....	1,319,290	5,719,397
	Samsung Life Insurance Co. Ltd. ....	154,077	7,202,614
*	Samsung Pharmaceutical Co. Ltd. ....	188,018	502,110
	Samsung Publishing Co. Ltd. ....	21,979	448,778
	Samsung SDI Co. Ltd. ....	43,150	18,966,563
	Samsung SDS Co. Ltd. ....	74,181	7,780,660
	Samsung Securities Co. Ltd. ....	322,402	8,696,152
	SAMT Co. Ltd. ....	333,398	968,859
#	Samwha Capacitor Co. Ltd. ....	40,542	1,341,828
#	Samwha Electric Co. Ltd. ....	16,326	238,356
	Samyang Corp. ....	25,629	834,281
#	Samyang Foods Co. Ltd. ....	23,846	1,893,109
#	Samyang Holdings Corp. ....	29,017	1,680,555

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
	25,470	\$ 380,294
	10,960	453,202
*	81,043	189,108
*	15,520	68,708
	27,525	674,441
*	162,337	194,852
#	298,441	2,089,096
	52,121	720,270
	37,627	988,785
	24,349	664,988
	104,700	239,360
*	262,704	297,513
*	1,514,228	650,982
	44,129	97,428
*	202,457	187,473
*	241,443	501,121
	122,664	1,470,651
	495	36,983
	13,933	1,694,258
#	19,463	2,319,656
	83,997	760,907
#	42,017	1,749,175
#	154,486	4,738,309
	51,060	817,524
	51,741	257,733
	103,414	484,195
	937,810	593,126
*	45,425	279,848
*	76,838	425,238
	3,643	147,999
	16,127	460,848
	4,892	14,474
#*	122,545	417,693
#	212,774	1,310,535
#	668,252	716,781
	1,009,278	1,138,138
#	181,431	2,241,431
	32,672	502,475
	1,120	207,191
*	1,169,428	228,055
	318,228	2,778,349
#	92,608	552,497
#	24,108	273,861
	33,914	151,234
	124,856	675,921
	108,423	745,045
	36,684	39,509
*	830,174	570,262
††	8,303	9,695
	119,343	322,032
	118,664	3,870,864
*	400,382	1,694,112
	10,321	179,800
*	556,225	252,903
*	13,931	15,740
*	6,380	10,138
	15,376	535,960
	58,739	1,581,569
#	492,639	393,953

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
	Shin Heung Energy & Electronics Co. Ltd.....	15,684 \$ 662,350
#*	Shin Poong Pharmaceutical Co. Ltd.....	51,784 1,134,122
	Shindaeyang Paper Co. Ltd.....	14,804 1,010,234
	Shinhan Financial Group Co. Ltd.....	1,478,212 40,708,786
	Shinhan Financial Group Co. Ltd., ADR.....	288,965 7,949,427
	Shinil Electronics Co. Ltd.....	256,338 406,238
	Shinsegae Engineering & Construction Co. Ltd.....	23,276 468,262
	Shinsegae Food Co. Ltd.....	14,199 656,871
	Shinsegae Information & Communication Co. Ltd.....	45,786 498,593
#	Shinsegae International, Inc.....	81,990 1,942,564
	Shinsegae, Inc.....	44,588 7,515,181
	Shinsung Delta Tech Co. Ltd.....	73,828 657,443
*	Shinsung E&G Co. Ltd.....	511,652 816,939
*	Shinsung Tongsang Co. Ltd.....	337,262 805,115
*	Shinwha Intertek Corp.....	155,718 593,453
*	Shinwon Construction Co. Ltd.....	12,475 71,364
	Shinwon Corp.....	365,301 482,505
	Shinyoung Securities Co. Ltd.....	26,629 1,146,837
*	Showbox Corp.....	146,334 595,426
*	Signetics Corp.....	290,165 399,982
	SIGONG TECH Co. Ltd.....	54,078 229,737
	Silla Co. Ltd.....	40,398 332,880
#	Simmtech Co. Ltd.....	125,218 3,923,107
	SIMMTECH HOLDINGS Co. Ltd.....	182,708 561,608
	SIMPAC, Inc.....	121,946 609,824
	Sindoh Co. Ltd.....	29,934 730,604
	Sinil Pharm Co. Ltd.....	26,106 196,085
*	SinSin Pharmaceutical Co. Ltd.....	16,393 68,355
	SJ Group Co. Ltd.....	20,821 351,024
#*	SK Biopharmaceuticals Co. Ltd.....	25,805 1,551,418
#	SK Chemicals Co. Ltd.....	61,236 4,964,428
	SK D&D Co. Ltd.....	52,555 1,043,557
	SK Discovery Co. Ltd.....	88,257 2,448,368
	SK Gas Ltd.....	18,088 1,569,765
	SK Hynix, Inc.....	1,965,870 148,613,473
*	SK Innovation Co. Ltd.....	133,702 19,369,838
	SK Networks Co. Ltd.....	1,330,010 4,453,293
*	SK Rent A Car Co. Ltd.....	53,770 352,315
	SK Securities Co. Ltd.....	2,444,970 1,434,975
	SK Telecom Co. Ltd.....	71,114 2,935,266
	SK Telecom Co. Ltd., Sponsored ADR.....	483 11,072
	SK, Inc.....	121,428 20,596,764
	SKC Co. Ltd.....	45,513 4,783,789
#	SL Corp.....	123,099 2,977,201
*	SM Culture & Contents Co. Ltd.....	92,494 255,086
#	SM Entertainment Co. Ltd.....	40,545 2,165,771
*	SM Life Design Group Co. Ltd.....	98,749 177,219
*††	S-MAC Co. Ltd.....	254,424 497,205
	SMCore, Inc.....	32,004 171,386
	SNT Dynamics Co. Ltd.....	131,641 850,281
	SNT Holdings Co. Ltd.....	52,159 631,098
	SNT Motiv Co. Ltd.....	70,468 2,390,155
*	SNU Precision Co. Ltd.....	114,466 269,693
#	S-Oil Corp.....	188,707 13,450,156
#*	Solborn, Inc.....	79,137 256,565
*	Solid, Inc.....	135,315 550,823
	Solus Advanced Materials Co. Ltd.....	17,121 553,048
	Songwon Industrial Co. Ltd.....	150,359 2,195,730
*	Sonid, Inc.....	62,815 172,688

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Sonokong Co. Ltd.....	62,623	\$ 108,219
	Soosan Heavy Industries Co. Ltd.....	122,775	292,833
#	Soulbrain Co. Ltd.....	21,204	3,813,822
#	Soulbrain Holdings Co. Ltd.....	34,719	568,000
	SPC Samlip Co. Ltd.....	17,810	1,085,392
	Speco Co. Ltd.....	26,562	125,779
	SPG Co. Ltd.....	49,432	561,984
#	Spigen Korea Co. Ltd.....	21,996	645,703
#	Ssangyong C&E Co. Ltd.....	504,185	2,591,784
*††	Ssangyong Motor Co.....	175,845	70,302
	ST Pharm Co. Ltd.....	11,693	815,383
	STIC Investments, Inc.....	216,391	1,355,662
*	Traffic Co. Ltd.....	80,167	256,510
*	Studio Dragon Corp.....	33,883	1,996,447
*	STX Heavy Industries Co. Ltd.....	63,992	209,523
	Suheung Co. Ltd.....	40,552	1,133,756
	Sun Kwang Co. Ltd.....	26,496	1,921,435
	Sung Bo Chemicals Co. Ltd.....	60,663	169,982
	Sung Kwang Bend Co. Ltd.....	146,579	1,260,147
*	Sungchang Enterprise Holdings Ltd.....	325,970	529,712
	Sungdo Engineering & Construction Co. Ltd.....	69,742	300,340
	Sungshin Cement Co. Ltd.....	151,889	1,143,956
#	Sungwoo Hitech Co. Ltd.....	417,416	1,727,986
#	Sunjin Co. Ltd.....	124,091	1,033,549
*	Sunny Electronics Corp.....	119,120	260,153
*	Suprema, Inc.....	23,021	422,585
	SurplusGLOBAL, Inc.....	83,373	237,134
	SV Investment Corp.....	159,692	363,274
*	Synergy Innovation Co. Ltd.....	102,483	322,245
*	Synopex, Inc.....	309,966	807,287
	Systems Technology, Inc.....	67,715	880,665
	T&L Co. Ltd.....	18,322	503,769
	Tae Kyung Industrial Co. Ltd.....	89,623	436,470
#	Taekwang Industrial Co. Ltd.....	2,224	1,542,177
	Taekyung BK Co. Ltd.....	64,428	215,242
*††	Taewoong Co. Ltd.....	65,836	526,626
	Taeyoung Engineering & Construction Co. Ltd.....	193,066	1,020,636
#*	Taihan Electric Wire Co. Ltd.....	523,681	711,893
*	Taihan Fiberoptics Co. Ltd.....	207,090	407,636
*	Taihan Textile Co. Ltd.....	4,799	181,013
	Tailim Packaging Co. Ltd.....	136,725	358,184
	TCC Steel.....	58,766	635,969
	TechWing, Inc.....	83,803	1,129,472
*	Tego Science, Inc.....	10,886	173,454
#*	Telcon RF Pharmaceutical, Inc.....	176,030	199,582
	Telechips, Inc.....	40,040	474,934
*	TERA SCIENCE Co. Ltd.....	43,352	58,156
	TES Co. Ltd.....	88,694	1,433,769
*	Theragen Etex Co. Ltd.....	170,960	597,919
*	Thinkware Systems Corp.....	42,457	498,623
#*	TK Chemical Corp.....	211,722	694,323
	TK Corp.....	113,007	1,138,125
#*	Tkg Aikang Co. Ltd.....	125,996	173,638
	TKG Huchems Co. Ltd.....	121,319	1,880,693
	Tokai Carbon Korea Co. Ltd.....	32,461	3,209,294
	Tongyang Life Insurance Co. Ltd.....	358,457	1,493,085
	Tongyang, Inc.....	994,398	917,906
*	Top Engineering Co. Ltd.....	77,846	377,925
#*	Toptec Co. Ltd.....	118,153	672,964

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SOUTH KOREA — (Continued)		
Tovis Co. Ltd.	105,887	\$ 743,306
Tplex Co. Ltd.	66,834	230,407
TS Corp.	300,710	713,486
* TS Nexgen Co. Ltd.	105,618	95,883
# TSE Co. Ltd.	20,724	1,056,768
* Tuksu Construction Co. Ltd.	28,284	195,058
* TY Holdings Co. Ltd.	202,445	2,879,612
TYM Corp.	744,716	1,586,559
UBCare Co. Ltd.	54,940	259,689
# Ubiquoss Holdings, Inc.	26,965	335,716
# Ubiquoss, Inc.	39,202	508,485
* Ubivelox, Inc.	24,822	309,009
Uju Electronics Co. Ltd.	50,213	849,616
Uni-Chem Co. Ltd.	134,852	123,374
* Unick Corp.	67,212	352,745
Unid Co. Ltd.	37,111	2,755,478
* Union Korea Pharm Co. Ltd.	14,471	90,425
Union Materials Corp.	59,762	118,777
Union Semiconductor Equipment & Materials Co. Ltd.	142,937	845,930
# Uniquet Corp.	79,954	577,639
* Unison Co. Ltd.	166,870	324,500
* Unitekno Co. Ltd.	25,351	113,436
* UniTest, Inc.	51,310	757,716
Unitrontech Co. Ltd.	21,536	63,647
UTI, Inc.	24,094	466,055
V One Tech Co. Ltd.	14,973	88,613
Value Added Technology Co. Ltd.	47,834	1,220,761
* Very Good Tour Co. Ltd.	20,073	149,212
Viatron Technologies, Inc.	63,026	447,911
VICTEK Co. Ltd.	75,937	341,696
#* Vidente Co. Ltd.	125,954	1,150,837
Vieworks Co. Ltd.	33,954	1,074,258
* Vina Tech Co. Ltd.	6,523	219,151
Visang Education, Inc.	43,584	219,387
Vitzro Tech Co. Ltd.	44,012	244,219
Vitzrocell Co. Ltd.	81,923	744,714
* Vivien Corp.	37,287	51,783
* Vivozon Healthcare, Inc.	331,962	252,218
#* VT GMP Co. Ltd.	96,786	404,821
Webcash Corp.	35,320	452,523
* Webzen, Inc.	77,687	1,171,123
Welcron Co. Ltd.	53,777	151,033
#* Wellbiotec Co. Ltd.	127,014	178,578
Wemade Co. Ltd.	19,644	900,374
#* Wemade Play Co. Ltd.	27,265	472,649
Whanin Pharmaceutical Co. Ltd.	63,775	842,530
* WI Co. Ltd.	121,023	93,236
Wiable Corp.	116,139	242,935
* WillBes & Co.	466,241	354,413
# Winix, Inc.	52,263	497,579
* Winpac, Inc.	149,928	167,205
Wins Co. Ltd.	39,808	445,026
# WiSoL Co. Ltd.	188,406	1,296,956
* Withtech, Inc.	4,571	53,079
* WIZIT Co. Ltd.	531,891	439,544
* WONIK CUBE Corp.	130,438	269,567
#* Wonik Holdings Co. Ltd.	282,483	880,765
WONIK IPS Co. Ltd.	124,852	3,043,435
# Wonik Materials Co. Ltd.	49,893	1,225,403

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Wonik Pne Co. Ltd. ....	52,975	\$ 864,587
#	Wonik QnC Corp. ....	85,174	1,685,179
*	WooGene B&G Co. Ltd. ....	42,651	68,303
	Woojin Plaimm Co. Ltd. ....	9,262	26,463
	Woojin, Inc. ....	61,549	618,015
*	Woongjin Co. Ltd. ....	225,271	263,263
#	Woongjin Thinkbig Co. Ltd. ....	408,306	801,612
*	Wooree Bio Co. Ltd. ....	301,258	891,962
	Woori Financial Group, Inc. ....	1,884,685	17,295,161
	Woori Investment Bank Co. Ltd. ....	3,055,301	2,151,087
#*	Woori Technology, Inc. ....	183,605	297,930
#	Woorison F&G Co. Ltd. ....	200,437	295,808
	Woory Industrial Co. Ltd. ....	30,763	368,629
*	Woosu AMS Co. Ltd. ....	82,772	254,107
	WooSung Co. Ltd. ....	13,384	254,682
*	Woowon Development Co. Ltd. ....	32,914	107,940
	Worldex Industry & Trading Co. Ltd. ....	57,285	891,961
	Y G-1 Co. Ltd. ....	130,312	715,982
*	Y2 Solution Co. Ltd. ....	9,544	4,768
	YAS Co. Ltd. ....	28,388	210,966
*	Y-entec Co. Ltd. ....	74,293	596,570
*	Yeong Hwa Metal Co. Ltd. ....	126,655	113,193
*	Yest Co. Ltd. ....	32,182	215,627
#	YG Entertainment, Inc. ....	30,750	1,308,767
*	YG PLUS. ....	65,759	319,231
*	YIK Corp. ....	158,942	533,134
*	YJM Games Co. Ltd. ....	128,890	212,103
#	YMC Co. Ltd. ....	66,845	318,317
	YMT Co. Ltd. ....	19,985	236,078
	Yonwoo Co. Ltd. ....	22,062	297,608
	Yoosung Enterprise Co. Ltd. ....	119,745	271,994
	Youlchon Chemical Co. Ltd. ....	42,205	762,353
	Young Poong Corp. ....	2,563	1,083,369
	Young Poong Paper Manufacturing Co. Ltd. ....	11,402	65,883
	Young Poong Precision Corp. ....	60,056	402,346
	Youngone Corp. ....	147,354	4,585,451
	Youngone Holdings Co. Ltd. ....	47,409	1,752,923
*	YoungWoo DSP Co. Ltd. ....	187,249	220,923
	YTN Co. Ltd. ....	12,525	34,742
	Yuanta Securities Korea Co. Ltd. ....	837,970	1,865,117
	Yuhan Corp. ....	53,778	2,394,193
	YuHwa Securities Co. Ltd. ....	32,205	61,121
*	Yungjin Pharmaceutical Co. Ltd. ....	265,384	730,503
	Yuyu Pharma, Inc. ....	74,596	392,396
#	Zeus Co. Ltd. ....	45,457	910,416
*	Zinitix Co. Ltd. ....	12,353	23,912
	Zinus, Inc. ....	50,754	1,855,757
TOTAL SOUTH KOREA. ....			3,067,859,102
TAIWAN — (16.9%)			
	104 Corp. ....	2,000	12,573
	Aaeon Technology, Inc. ....	5,000	13,116
#	ABC Taiwan Electronics Corp. ....	467,613	349,845
	Abico Avy Co. Ltd. ....	823,396	576,108
#	Ability Enterprise Co. Ltd. ....	1,813,974	1,521,793
#*	Ability Opto-Electronics Technology Co. Ltd. ....	376,471	997,706
#	Abnova Corp. ....	108,000	133,866
#	AcBel Polytech, Inc. ....	2,643,468	2,843,543
	Accton Technology Corp. ....	1,764,369	14,725,201

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Acer, Inc.....	14,920,595	\$11,320,670
#	ACES Electronic Co. Ltd.....	935,044	1,226,753
*	Acon Holding, Inc.....	1,339,000	528,940
	Acter Group Corp. Ltd.....	327,561	2,091,247
#	Action Electronics Co. Ltd.....	1,240,000	533,951
#	ADATA Technology Co. Ltd.....	1,027,465	2,010,991
#	Addcn Technology Co. Ltd.....	154,706	1,029,203
	Advanced Ceramic X Corp.....	276,000	1,724,354
#	Advanced Energy Solution Holding Co. Ltd.....	37,000	1,325,770
	Advanced International Multitech Co. Ltd.....	1,301,000	3,573,612
#*	Advanced Optoelectronic Technology, Inc.....	728,000	490,655
#	Advanced Power Electronics Corp.....	461,000	1,721,549
#	Advantek Enterprise Co. Ltd.....	1,501,662	1,137,111
	Advantech Co. Ltd.....	754,465	8,679,573
	AEON Motor Co. Ltd.....	354,000	537,967
	Aerospace Industrial Development Corp.....	2,910,000	3,489,385
#	AGV Products Corp.....	3,326,603	1,215,576
	Airmate Cayman International Co. Ltd.....	20,467	12,292
#	Airtac International Group.....	423,335	11,604,343
#	Alchip Technologies Ltd.....	324,000	7,699,828
	Alcor Micro Corp.....	189,000	240,691
#	Alexander Marine Co. Ltd.....	102,000	686,101
*	ALI Corp.....	1,353,256	1,119,877
	All Ring Tech Co. Ltd.....	27,000	69,345
#	Allied Circuit Co. Ltd.....	183,000	664,733
#	Allied Supreme Corp.....	156,000	1,383,081
#	Allis Electric Co. Ltd.....	932,197	1,067,413
#	Alltek Technology Corp.....	1,261,506	1,474,021
#	Alltop Technology Co. Ltd.....	277,531	1,407,262
#	Alpha Networks, Inc.....	2,246,873	2,355,186
	Altek Corp.....	1,834,159	2,316,968
#	Amazing Microelectronic Corp.....	589,085	2,315,529
*	Ambassador Hotel.....	1,790,000	1,969,539
#	AMICCOM Electronics Corp.....	117,000	132,141
	AMPACS Corp.....	15,000	18,261
#	Ampire Co. Ltd.....	661,000	581,333
#	Ample Electronic Technology Co. Ltd.....	41,000	74,457
#	AMPOC Far-East Co. Ltd.....	592,567	850,842
#	AmTRAN Technology Co. Ltd.....	5,362,640	2,187,554
	Anderson Industrial Corp.....	296,247	92,818
#	Anji Technology Co. Ltd.....	197,000	364,561
#	Anpec Electronics Corp.....	450,702	1,898,715
	AP Memory Technology Corp.....	7,000	47,482
	Apac Opto Electronics, Inc.....	145,000	164,350
#	Apacer Technology, Inc.....	712,005	946,485
#	APAQ Technology Co. Ltd.....	265,520	358,205
#	APCB, Inc.....	1,086,000	633,648
#	Apex Biotechnology Corp.....	622,625	581,254
#	Apex International Co. Ltd.....	1,096,916	2,251,380
#	Apex Science & Engineering.....	681,870	237,007
#	Apogee Optocom Co. Ltd.....	49,000	100,469
#	Arcadyan Technology Corp.....	1,088,759	4,538,304
	Ardentec Corp.....	4,401,993	6,074,111
#	Argosy Research, Inc.....	414,391	1,023,771
	ASE Technology Holding Co. Ltd., ADR.....	140,935	830,107
	ASE Technology Holding Co. Ltd.....	13,322,387	38,821,987
	Asia Cement Corp.....	8,179,655	11,350,143
	Asia Electronic Material Co. Ltd.....	573,000	329,003
	Asia Optical Co., Inc.....	1,339,000	2,819,180

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
*	Asia Pacific Telecom Co. Ltd.....	11,990,415	\$ 2,755,066
#*	Asia Plastic Recycling Holding Ltd.....	1,370,533	280,480
#	Asia Polymer Corp.....	3,267,858	2,840,380
#	Asia Tech Image, Inc.....	443,000	774,112
#	Asia Vital Components Co. Ltd.....	2,448,864	9,713,468
#	ASIX Electronics Corp.....	215,000	954,263
	ASMedia Technology, Inc.....	25,048	821,341
#	ASolid Technology Co. Ltd.....	58,000	164,531
#	ASPEED Technology, Inc.....	111,098	7,170,672
#	ASROCK, Inc.....	389,000	1,311,332
#	Asustek Computer, Inc.....	2,112,861	19,931,949
	Aten International Co. Ltd.....	583,715	1,450,254
#	AU Optronics Corp.....	45,951,497	20,634,036
#	Audix Corp.....	589,375	935,585
#	AURAS Technology Co. Ltd.....	574,303	3,404,710
	Aurora Industries, Inc.....	463,000	283,085
	Aurora Corp.....	349,258	998,051
#	Avalue Technology, Inc.....	324,000	707,632
#	Aver Information, Inc.....	117,000	168,581
*	Avision, Inc.....	106,000	46,656
	Awea Mechantronic Co. Ltd.....	161,062	166,288
#	Axiomtek Co. Ltd.....	359,000	725,181
#*	Azurewave Technologies, Inc.....	523,000	333,588
#	Bafang Yunji International Co. Ltd.....	372,000	1,844,002
	Bank of Kaohsiung Co. Ltd.....	4,498,298	2,003,836
#	Baolong International Co. Ltd.....	140,000	83,972
	Basso Industry Corp.....	886,284	1,245,821
#	BenQ Materials Corp.....	1,316,000	1,377,262
	BES Engineering Corp.....	9,349,050	2,762,803
#*	Billion Electric Co. Ltd.....	155,000	94,497
#	Bin Chuan Enterprise Co. Ltd.....	783,257	673,629
	Bionet Corp.....	41,000	56,491
	Bionime Corp.....	157,000	389,349
#	Biostar Microtech International Corp.....	797,712	401,922
	Bioteque Corp.....	459,680	1,619,887
#	Bizlink Holding, Inc.....	748,291	8,070,915
#	Bon Fame Co. Ltd.....	142,000	297,636
#	Bora Pharmaceuticals Co. Ltd.....	216,000	1,702,972
#	Brave C&H Supply Co. Ltd.....	128,000	319,811
#	Bright Led Electronics Corp.....	567,180	305,783
	Brighstek Optoelectronic Co. Ltd.....	118,000	114,134
	Brighten Optix Corp.....	35,000	257,929
#	Brighton-Best International Taiwan, Inc.....	2,902,749	3,348,498
	Brilliant Network & Automation Integrated System Co. Ltd.....	4,000	13,802
#	Browave Corp.....	234,000	407,348
#	C Sun Manufacturing Ltd.....	923,258	1,365,358
*	Cameo Communications, Inc.....	1,466,435	433,138
#	Capital Futures Corp.....	619,808	733,520
	Capital Securities Corp.....	10,875,614	4,156,840
#	Career Technology MFG. Co. Ltd.....	3,699,001	2,817,099
#	Carnival Industrial Corp.....	671,530	227,052
#	Castles Technology Co. Ltd.....	437,137	945,489
#	Caswell, Inc.....	159,000	479,765
#	Catcher Technology Co. Ltd.....	2,450,872	13,997,980
	Cathay Chemical Works.....	32,000	26,031
	Cathay Financial Holding Co. Ltd.....	15,567,816	23,749,577
	Cathay Real Estate Development Co. Ltd.....	4,510,600	2,487,906
#	Cayman Engley Industrial Co. Ltd.....	303,801	593,007
#	CCP Contact Probes Co. Ltd.....	46,000	97,815

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**



		Shares	Value»
TAIWAN — (Continued)			
#	Celxpert Energy Corp.....	558,000	\$ 596,912
#	Center Laboratories, Inc.....	2,026,519	3,969,099
#	Central Reinsurance Co. Ltd.....	960,312	672,956
#	Century Iron & Steel Industrial Co. Ltd.....	914,000	3,125,911
	Chailease Holding Co. Ltd.....	4,293,820	30,536,636
#	Chain Chon Industrial Co. Ltd.....	1,454,483	828,350
#	ChainQui Construction Development Co. Ltd.....	753,946	377,802
#	Champion Building Materials Co. Ltd.....	2,070,390	661,192
#	Champion Microelectronic Corp.....	203,000	334,971
#	Chang Hwa Commercial Bank Ltd.....	21,267,340	12,663,337
	Chang Wah Electromaterials, Inc.....	2,458,190	2,732,607
#	Chang Wah Technology Co. Ltd.....	686,980	1,783,330
#	Channel Well Technology Co. Ltd.....	1,299,000	1,434,877
	Charoen Pokphand Enterprise.....	1,299,620	3,411,830
	CHC Healthcare Group.....	723,000	884,570
#	CHC Resources Corp.....	500,048	779,447
	Chen Full International Co. Ltd.....	574,000	704,823
#	Chenbro Micom Co. Ltd.....	464,000	1,076,859
*	Cheng Fwa Industrial Co. Ltd.....	58,000	25,612
#	Cheng Loong Corp.....	6,743,160	6,109,934
#	Cheng Mei Materials Technology Corp.....	4,278,200	1,336,861
	Cheng Shin Rubber Industry Co. Ltd.....	9,161,508	10,872,390
#	Cheng Uei Precision Industry Co. Ltd.....	3,081,630	3,355,330
#	Chenming Electronic Technology Corp.....	748,708	356,511
	Chi Hua Fitness Co. Ltd.....	52,000	86,384
#	Chia Chang Co. Ltd.....	875,000	1,138,637
#	Chia Hsin Cement Corp.....	3,058,747	1,869,073
#	Chian Hsing Forging Industrial Co. Ltd.....	262,000	298,380
	Chicony Electronics Co. Ltd.....	3,070,689	8,143,159
#	Chicony Power Technology Co. Ltd.....	1,140,696	2,787,006
#	Chief Telecom, Inc.....	55,000	551,965
#	Chieftek Precision Co. Ltd.....	398,375	989,550
#	Chien Kuo Construction Co. Ltd.....	1,153,364	527,024
#	Chien Shing Harbour Service Co. Ltd.....	147,000	168,680
#	Chime Ball Technology Co. Ltd.....	162,282	194,088
	China Airlines Ltd.....	17,026,057	13,009,915
#	China Bills Finance Corp.....	3,836,000	2,057,793
	China Chemical & Pharmaceutical Co. Ltd.....	1,658,000	1,177,150
	China Container Terminal Corp.....	373,000	339,584
#	China Development Financial Holding Corp.....	42,917,092	18,578,415
	China Ecotek Corp.....	132,000	179,986
#	China Electric Manufacturing Corp.....	1,740,658	1,116,140
#	China Fineblanking Technology Co. Ltd.....	303,575	385,668
#	China General Plastics Corp.....	3,145,607	2,652,666
	China Glaze Co. Ltd.....	751,022	300,120
#	China Man-Made Fiber Corp.....	8,478,227	2,204,372
#	China Metal Products.....	2,361,405	2,322,311
	China Motor Corp.....	1,833,286	3,108,001
#	China Petrochemical Development Corp.....	25,757,099	8,817,780
	China Steel Chemical Corp.....	1,121,998	4,384,455
#	China Steel Corp.....	38,658,440	35,993,573
#	China Steel Structure Co. Ltd.....	538,000	945,224
#	China Wire & Cable Co. Ltd.....	803,680	738,482
#	Chinese Maritime Transport Ltd.....	573,964	784,199
#	Ching Feng Home Fashions Co. Ltd.....	759,659	469,217
#	Chin-Poon Industrial Co. Ltd.....	2,600,617	2,482,546
#	Chipbond Technology Corp.....	5,571,000	10,210,212
	ChipMOS Technologies, Inc.....	4,638,155	5,509,236
	ChipMOS Technologies, Inc., ADR.....	62,027	1,488,038

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
	Chilitina Holding Ltd.....	412,000	\$ 2,544,350
	Chong Hong Construction Co. Ltd.....	1,068,739	2,590,297
	Chroma ATE, Inc.....	1,215,705	7,018,961
#	Chun YU Works & Co. Ltd.....	1,370,000	1,082,260
#	Chun Yuan Steel Industry Co. Ltd.....	3,104,177	1,635,454
#	Chung Hsin Electric & Machinery Manufacturing Corp.....	3,308,500	6,459,094
#	Chung Hung Steel Corp.....	6,743,926	5,712,689
	Chung Hwa Food Industrial Co. Ltd.....	77,115	263,081
#	Chung Hwa Pulp Corp.....	2,739,308	1,555,295
#	Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	335,000	670,143
#	Chunghwa Precision Test Tech Co. Ltd.....	151,000	2,306,854
	Chunghwa Telecom Co. Ltd., Sponsored ADR.....	186,399	7,487,648
	Chunghwa Telecom Co. Ltd.....	6,147,000	24,942,187
#	Chyang Sheng Dyeing & Finishing Co. Ltd.....	1,406,000	658,042
	Cleanaway Co. Ltd.....	522,000	3,041,226
	Clevo Co.....	3,195,482	3,382,263
#	CMC Magnetics Corp.....	7,532,944	1,895,447
#	CoAsia Electronics Corp.....	510,463	223,519
#	Collins Co. Ltd.....	789,060	527,511
#	Compal Electronics, Inc.....	18,550,560	14,166,664
#	Compeq Manufacturing Co. Ltd.....	7,485,000	12,267,279
	Compucase Enterprise.....	466,000	460,701
#	Concord Securities Co. Ltd.....	3,557,671	1,160,756
#	Continental Holdings Corp.....	2,637,250	2,575,216
#	Control Technology Co. Ltd.....	1,064,000	551,914
#	Coremax Corp.....	367,835	1,508,328
#	Coretronic Corp.....	2,793,600	5,033,417
#	Co-Tech Development Corp.....	1,645,800	2,334,538
#	Cowearth Medical Holding Co. Ltd.....	197,369	170,204
	Coxon Precise Industrial Co. Ltd.....	178,000	76,016
	Creative Sensor, Inc.....	14,000	9,789
#*	CSBC Corp. Taiwan.....	3,572,712	2,150,609
#	CTBC Financial Holding Co. Ltd.....	48,590,931	37,330,938
	CTCI Corp.....	3,445,896	5,121,107
*	C-Tech United Corp.....	196,196	111,296
#	Cub Elecparts, Inc.....	308,765	1,464,034
#	CviLux Corp.....	697,378	842,717
	CX Technology Co. Ltd.....	223,000	220,596
#	Cyberlink Corp.....	153,504	461,540
#	CyberPower Systems, Inc.....	323,000	775,661
#	CyberTAN Technology, Inc.....	2,354,873	2,406,054
#	Cypress Technology Co. Ltd.....	314,589	646,160
	Cystech Electronics Corp.....	68,000	180,431
#	DA CIN Construction Co. Ltd.....	2,002,809	2,009,447
	Dadi Early-Childhood Education Group Ltd.....	131,502	513,440
	Dafeng TV Ltd.....	396,061	639,109
#	Da-Li Development Co. Ltd.....	2,068,257	1,900,946
*	Danen Technology Corp.....	509,279	211,861
	Darfon Electronics Corp.....	1,707,700	2,295,200
#*	Darwin Precisions Corp.....	2,803,304	955,657
#	Daxin Materials Corp.....	406,500	969,235
#	De Licacy Industrial Co. Ltd.....	1,675,469	791,736
	Delta Electronics, Inc.....	2,695,028	23,438,979
	Depo Auto Parts Ind Co. Ltd.....	902,634	2,195,306
	Dimerco Data System Corp.....	161,598	373,182
#	Dimerco Express Corp.....	1,166,000	2,912,968
	D-Link Corp.....	3,366,537	1,945,253
	Donpon Precision, Inc.....	22,000	15,941
	Dr Wu Skincare Co. Ltd.....	173,000	476,564

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
#	Draytek Corp.....	252,000	\$ 256,935
#	Dyaco International, Inc.....	277,408	356,678
#	DYNACOLOR, Inc.....	243,000	280,131
	Dynamic Electronics Co. Ltd.....	2,036,693	1,425,423
#	Dynapack International Technology Corp.....	930,000	2,291,349
#	E & R Engineering Corp.....	199,000	448,644
	E Ink Holdings, Inc.....	520,000	3,420,969
#	E.Sun Financial Holding Co. Ltd.....	26,777,740	24,683,393
	Eastern Media International Corp.....	2,667,434	2,368,678
#	Eclat Textile Co. Ltd.....	660,518	9,030,953
#	ECOVE Environment Corp.....	183,000	1,487,835
#	Edimax Technology Co. Ltd.....	1,152,423	515,518
#	Edison Opto Corp.....	723,000	399,666
#	Edom Technology Co. Ltd.....	1,433,141	1,415,372
#	eGalax_eMPIA Technology, Inc.....	414,267	858,449
#	Egis Technology, Inc.....	463,000	1,253,235
	Elan Microelectronics Corp.....	1,944,026	7,080,184
#*	E-Lead Electronic Co. Ltd.....	188,000	482,394
	E-Lead Electronic Co. Ltd.....	4,748	2,553
	E-LIFE MALL Corp.....	488,000	1,325,216
	Elite Advanced Laser Corp.....	983,320	1,383,315
	Elite Material Co. Ltd.....	1,624,839	9,097,478
	Elite Semiconductor Microelectronics Technology, Inc.....	2,038,390	5,613,162
	Elitegroup Computer Systems Co. Ltd.....	2,217,028	1,640,115
	eMemory Technology, Inc.....	190,000	7,552,981
#	Emerging Display Technologies Corp.....	807,000	587,934
#	Ennococonn Corp.....	503,298	3,641,540
#	Ennostar, Inc.....	4,740,431	7,886,454
	EnTie Commercial Bank Co. Ltd.....	2,316,166	1,107,166
#*	Epileds Technologies, Inc.....	484,000	276,460
	Episil Technologies, Inc.....	652,000	2,243,402
#	Episil-Precision, Inc.....	533,015	1,509,318
#	Eris Technology Corp.....	97,000	709,976
*	Eslite Spectrum Corp.....	10,550	15,566
#	Eson Precision Ind Co. Ltd.....	700,000	1,652,420
#	Eternal Materials Co. Ltd.....	6,657,999	7,160,275
#*	Etron Technology, Inc.....	1,232,000	2,129,107
#	Eurocharm Holdings Co. Ltd.....	217,000	1,115,270
*	Eva Airways Corp.....	13,888,695	15,935,931
#*	Everest Textile Co. Ltd.....	3,778,829	915,906
	Evergreen International Storage & Transport Corp.....	3,443,000	3,370,829
	Evergreen Marine Corp. Taiwan Ltd.....	12,968,920	41,674,047
	Evergreen Steel Corp.....	763,000	1,615,875
#	Everlight Chemical Industrial Corp.....	2,952,756	1,979,444
#	Everlight Electronics Co. Ltd.....	3,453,570	4,816,794
#	Everspring Industry Co. Ltd.....	657,000	322,568
	Excel Cell Electronic Co. Ltd.....	119,000	100,699
#	Excellence Opto, Inc.....	141,000	109,594
#	Excelliance Mos Corp.....	168,000	833,891
	Excelsior Medical Co. Ltd.....	936,707	2,015,027
	EZconn Corp.....	348,600	639,568
	Far Eastern Department Stores Ltd.....	9,682,000	6,133,516
	Far Eastern International Bank.....	21,717,562	8,215,957
	Far Eastern New Century Corp.....	10,225,705	10,404,052
	Far EasTone Telecommunications Co. Ltd.....	5,365,000	13,526,629
#	Faraday Technology Corp.....	268,000	1,413,706
	Farcent Enterprise Co. Ltd.....	36,000	68,795
#	Farglory F T Z Investment Holding Co. Ltd.....	725,385	1,153,796
	Farglory Land Development Co. Ltd.....	2,074,105	4,369,406

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#*	Federal Corp.....	2,518,938	\$ 1,634,000
#	Feedback Technology Corp.....	191,200	457,812
	Feng Hsin Steel Co. Ltd.....	3,009,131	6,663,659
	Feng TAY Enterprise Co. Ltd.....	1,243,785	6,967,834
#	FineTek Co. Ltd.....	77,000	222,097
	First Copper Technology Co. Ltd.....	70,000	65,949
#	First Financial Holding Co. Ltd.....	23,441,678	21,174,471
#	First Hi-Tec Enterprise Co. Ltd.....	465,736	629,295
	First Hotel.....	1,250,293	585,550
#	First Insurance Co. Ltd.....	2,113,640	1,032,497
#*	First Steamship Co. Ltd.....	4,906,961	1,593,971
#	FIT Holding Co. Ltd.....	1,132,436	1,108,229
#	Fittech Co. Ltd.....	461,000	1,751,014
#	FLEXium Interconnect, Inc.....	2,912,724	8,853,308
	Flytech Technology Co. Ltd.....	706,070	2,128,745
#	FocalTech Systems Co. Ltd.....	243,000	606,504
	FOCI Fiber Optic Communications, Inc.....	390,000	318,503
	Force Mos Technology Ltd.....	34,000	70,261
	Forcecon Tech Co. Ltd.....	160,000	312,527
#	Forest Water Environment Engineering Co. Ltd.....	245,326	246,347
#	Formosa Advanced Technologies Co. Ltd.....	1,401,000	1,726,517
#	Formosa Chemicals & Fibre Corp.....	5,950,198	13,949,145
	Formosa International Hotels Corp.....	290,975	1,672,642
#	Formosa Laboratories, Inc.....	723,467	1,124,124
#	Formosa Oilseed Processing Co. Ltd.....	304,891	513,028
#	Formosa Optical Technology Co. Ltd.....	215,000	455,246
	Formosa Petrochemical Corp.....	1,139,000	3,220,976
#	Formosa Plastics Corp.....	4,613,770	14,230,392
#	Formosa Sumco Technology Corp.....	257,000	1,485,493
#	Formosa Taffeta Co. Ltd.....	5,236,460	4,538,891
	Formosan Rubber Group, Inc.....	1,704,143	1,183,352
#	Formosan Union Chemical.....	2,775,936	2,255,581
#	Fortune Electric Co. Ltd.....	605,304	754,310
#	Founding Construction & Development Co. Ltd.....	1,400,882	813,585
	Foxconn Technology Co. Ltd.....	3,063,241	5,054,471
#	Foxsemicon Integrated Technology, Inc.....	537,402	3,550,864
#	Franbo Lines Corp.....	1,197,000	851,866
#	Froch Enterprise Co. Ltd.....	1,735,384	1,293,394
#	FSP Technology, Inc.....	887,619	1,076,528
#	Fu Chun Shin Machinery Manufacture Co. Ltd.....	265,000	156,415
#	Fubon Financial Holding Co. Ltd.....	17,404,128	32,692,126
#	Fulgent Sun International Holding Co. Ltd.....	1,229,730	7,011,255
	Fullerton Technology Co. Ltd.....	652,670	382,074
#*	Fulltech Fiber Glass Corp.....	2,928,215	1,253,219
#	Fusheng Precision Co. Ltd.....	408,000	2,514,878
#	Fwusow Industry Co. Ltd.....	1,121,294	771,313
#	G Shank Enterprise Co. Ltd.....	1,120,510	1,786,748
#	Gallant Precision Machining Co. Ltd.....	121,000	101,904
	Gamania Digital Entertainment Co. Ltd.....	906,000	1,796,930
#*	GCS Holdings, Inc.....	401,000	549,481
#	GEM Services, Inc.....	457,970	1,159,945
	Gemtek Technology Corp.....	2,571,574	2,613,367
	General Interface Solution Holding Ltd.....	2,053,000	5,376,794
	General Plastic Industrial Co. Ltd.....	631,478	620,311
#	Generalplus Technology, Inc.....	448,000	918,576
#	GeneReach Biotechnology Corp.....	184,860	492,146
#	Genesys Logic, Inc.....	321,000	1,292,104
#	Genius Electronic Optical Co. Ltd.....	638,576	8,482,462
	Genmont Biotech, Inc.....	78,314	69,325

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
#	Genovate Biotechnology Co. Ltd.....	163,700	\$ 145,829
#	GeoVision, Inc.....	467,840	462,841
	Getac Holdings Corp.....	3,194,281	5,033,848
#	GFC Ltd.....	176,400	417,852
#	Giant Manufacturing Co. Ltd.....	1,458,363	11,932,015
#*	Giantplus Technology Co. Ltd.....	1,938,000	709,602
#	Gigabyte Technology Co. Ltd.....	2,826,750	8,734,325
#	Gigasolar Materials Corp.....	188,820	939,674
*	Gigastorage Corp.....	74,576	55,168
#	Global Brands Manufacture Ltd.....	2,469,175	2,454,913
	Global Lighting Technologies, Inc.....	545,000	1,013,386
#	Global Mixed Mode Technology, Inc.....	598,000	2,958,006
#	Global PMX Co. Ltd.....	420,000	2,435,723
	Global Unichip Corp.....	269,000	4,577,492
	Globaltek Fabrication Co. Ltd.....	32,000	53,765
#	Globalwafers Co. Ltd.....	799,779	12,115,312
#	Globe Union Industrial Corp.....	1,621,820	656,206
#	Gloria Material Technology Corp.....	3,539,885	3,692,486
*	Glotech Industrial Corp.....	481,000	197,733
#*	GlycoNex, Inc.....	211,000	208,086
#	GMI Technology, Inc.....	929,000	572,979
#	Gold Circuit Electronics Ltd.....	3,263,747	8,925,131
	Goldsun Building Materials Co. Ltd.....	6,344,965	5,254,865
#	Good Will Instrument Co. Ltd.....	333,342	288,607
	Gordon Auto Body Parts.....	118,000	92,929
#	Gourmet Master Co. Ltd.....	949,102	3,359,248
#	Grand Fortune Securities Co. Ltd.....	1,213,941	608,330
#	Grand Ocean Retail Group Ltd.....	691,000	346,496
#	Grand Pacific Petrochemical.....	6,287,000	4,177,769
#	Grand Process Technology Corp.....	165,000	1,268,295
	GrandTech CG Systems, Inc.....	340,600	603,611
	Grape King Bio Ltd.....	833,000	3,687,992
	Great China Metal Industry.....	1,132,000	955,013
#	Great Taipei Gas Co. Ltd.....	1,511,000	1,671,280
#	Great Tree Pharmacy Co. Ltd.....	224,051	2,383,550
	Great Wall Enterprise Co. Ltd.....	3,752,837	6,140,621
#	Greatek Electronics, Inc.....	2,414,000	5,002,276
*††	Green Energy Technology, Inc.....	2,077,221	0
#	Green World FinTech Service Co. Ltd.....	23,100	312,829
#	Group Up Industrial Co. Ltd.....	233,000	617,793
	GTM Holdings Corp.....	1,004,550	819,608
#	Hai Kwang Enterprise Corp.....	86,000	58,823
#	Hannstar Board Corp.....	3,274,831	3,554,138
#	HannStar Display Corp.....	11,150,323	3,657,902
	HannsTouch Solution, Inc.....	3,855,862	1,211,026
#	Hanpin Electron Co. Ltd.....	361,000	341,102
#	Harmony Electronics Corp.....	220,000	268,495
#	Harvatek Corp.....	1,062,839	686,762
	Heran Co. Ltd.....	89,000	315,635
#	Hey Song Corp.....	1,993,500	2,240,001
#	Hi-Clearance, Inc.....	135,978	704,570
#	Highlight Tech Corp.....	556,842	908,897
*	High-Tek Harness Enterprise Co. Ltd.....	141,000	65,757
#	Highwealth Construction Corp.....	3,173,243	4,814,528
	HIM International Music, Inc.....	127,200	307,211
#	Hiroca Holdings Ltd.....	469,221	883,915
#	Hitron Technology, Inc.....	826,997	822,269
	Hiwin Technologies Corp.....	1,147,838	8,297,414
#	Hiyes International Co. Ltd.....	50,000	154,653

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
TAIWAN — (Continued)		
	Ho Tung Chemical Corp.....	6,768,828 \$ 2,118,560
#	Hocheng Corp.....	1,761,300 673,118
	Hold-Key Electric Wire & Cable Co. Ltd.....	73,521 30,286
#	Holiday Entertainment Co. Ltd.....	513,400 940,382
#	Holtek Semiconductor, Inc.....	1,368,000 3,694,958
	Holy Stone Enterprise Co. Ltd.....	973,675 2,978,653
	Hon Hai Precision Industry Co. Ltd.....	21,590,403 78,907,427
	Hong Pu Real Estate Development Co. Ltd.....	1,595,554 1,145,143
#	Hong TAI Electric Industrial.....	1,385,000 797,851
	Hong YI Fiber Industry Co.....	1,007,680 627,308
#	Horizon Securities Co. Ltd.....	2,571,560 965,256
#	Hota Industrial Manufacturing Co. Ltd.....	1,187,219 3,246,283
	Hotai Finance Co. Ltd.....	760,000 2,623,351
	Hotai Motor Co. Ltd.....	817,000 16,546,646
#*	Hotron Precision Electronic Industrial Co. Ltd.....	170,159 240,940
#	Hsin Kuang Steel Co. Ltd.....	2,242,000 2,653,897
	Hsin Yung Chien Co. Ltd.....	273,510 943,023
#	Hsing TA Cement Co.....	806,222 535,679
#*	HTC Corp.....	5,290,619 11,613,065
#	Hu Lane Associate, Inc.....	610,555 3,095,034
#	HUA ENG Wire & Cable Co. Ltd.....	2,197,000 1,077,562
#	Hua Nan Financial Holdings Co. Ltd.....	21,304,210 16,481,275
	Hua Yu Lien Development Co. Ltd.....	38,000 74,475
	Huaku Development Co. Ltd.....	1,822,400 5,460,598
	Huang Hsiang Construction Corp.....	549,735 794,506
	Huikwang Corp.....	57,000 82,770
	Hung Ching Development & Construction Co. Ltd.....	903,000 753,746
	Hung Sheng Construction Ltd.....	3,131,603 2,571,833
	Huxen Corp.....	262,072 426,902
	Hwa Fong Rubber Industrial Co. Ltd.....	1,268,096 607,102
#*	Hwacom Systems, Inc.....	253,000 126,725
#	Hycon Technology Corp.....	179,169 501,576
#	Ibase Technology, Inc.....	956,345 2,207,007
	IBF Financial Holdings Co. Ltd.....	16,564,285 7,816,710
	IC Plus Corp.....	57,000 81,702
	Ichia Technologies, Inc.....	1,532,255 739,864
#	I-Chiun Precision Industry Co. Ltd.....	1,110,749 1,004,121
*	Ideal Bike Corp.....	429,000 159,942
	IEI Integration Corp.....	726,173 1,329,375
#	Inergy Technology, Inc.....	83,000 229,436
	Infotrend Technology, Inc.....	1,508,866 759,141
#	Info-Tek Corp.....	487,000 1,049,194
#	Ingentec Corp.....	63,000 263,681
#	Innodisk Corp.....	530,342 2,996,521
#	Innolux Corp.....	53,973,151 18,692,589
#	Inpaq Technology Co. Ltd.....	550,550 926,923
#	Insyde Software Corp.....	151,000 375,875
#	Intai Technology Corp.....	221,800 641,315
#*	Integrated Service Technology, Inc.....	666,669 1,212,598
	IntelliEPI, Inc.....	123,000 287,350
	Interactive Digital Technologies, Inc.....	48,000 100,659
	International CSRC Investment Holdings Co.....	4,790,083 3,280,385
#	International Games System Co. Ltd.....	790,000 9,363,347
#	Inventec Corp.....	8,551,276 6,791,780
	Iron Force Industrial Co. Ltd.....	275,682 581,825
#	I-Sheng Electric Wire & Cable Co. Ltd.....	647,000 885,573
#	I-Sunny Construction & Development Co. Ltd.....	36,300 143,661
#	ITE Technology, Inc.....	1,237,646 2,835,840
#	ITEQ Corp.....	1,863,608 4,438,838

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
*††	J Touch Corp.....	22,100	\$ 0
#	Jarlllytec Co. Ltd.....	359,828	727,618
#	Jean Co. Ltd.....	246,000	95,220
#	Jentech Precision Industrial Co. Ltd.....	352,156	4,624,155
	Jess-Link Products Co. Ltd.....	561,450	677,367
#	Jetway Information Co. Ltd.....	181,000	150,071
	Jia Wei Lifestyle, Inc.....	149,000	343,810
#	Jih Lin Technology Co. Ltd.....	265,000	738,906
#	Jiin Yeeh Ding Enterprise Co. Ltd.....	454,000	429,713
	Jinan Acetate Chemical Co. Ltd.....	5,060	18,039
*	Jinli Group Holdings Ltd.....	688,681	219,978
	JMC Electronics Co. Ltd.....	61,000	81,766
#	Johnson Health Tech Co. Ltd.....	351,000	658,048
#*	Joinsoon Electronics Manufacturing Co. Ltd.....	548,000	331,982
	Jourdeness Group Ltd.....	264,000	616,584
#	K Laser Technology, Inc.....	946,459	621,945
#	Kaimei Electronic Corp.....	492,314	916,112
#	Kaori Heat Treatment Co. Ltd.....	520,321	1,372,262
#	Kaulin Manufacturing Co. Ltd.....	1,285,684	613,749
#	Kedge Construction Co. Ltd.....	243,000	452,795
	Keding Enterprises Co. Ltd.....	14,000	61,959
#	KEE TAI Properties Co. Ltd.....	3,153,101	1,394,534
	Kenda Rubber Industrial Co. Ltd.....	3,775,885	4,868,780
#	Kenmec Mechanical Engineering Co. Ltd.....	1,366,000	1,385,309
#	Kerry TJ Logistics Co. Ltd.....	1,415,000	1,913,840
#	Key Ware Electronics Co. Ltd.....	374,131	126,223
	Keystone Microtech Corp.....	154,000	1,070,631
#	KHGEARS International Ltd.....	6,504	16,485
#	Kindom Development Co. Ltd.....	3,200,000	3,215,299
#	King Chou Marine Technology Co. Ltd.....	539,800	594,965
#	King Slide Works Co. Ltd.....	431,450	6,572,361
	King Yuan Electronics Co. Ltd.....	10,254,032	13,526,921
	King's Town Bank Co. Ltd.....	6,773,653	7,899,670
*	King's Town Construction Co. Ltd.....	674,690	826,090
#	Kinik Co.....	759,000	4,015,201
#*	Kinko Optical Co. Ltd.....	649,120	674,389
#	Kinpo Electronics.....	8,871,892	3,836,328
#	Kinsus Interconnect Technology Corp.....	1,105,476	5,070,420
	KMC Kuei Meng International, Inc.....	477,951	2,525,710
#	KNH Enterprise Co. Ltd.....	719,150	393,892
#	Ko Ja Cayman Co. Ltd.....	135,000	197,012
#	KS Terminals, Inc.....	945,290	2,663,064
	Kung Long Batteries Industrial Co. Ltd.....	471,000	2,196,129
#	Kung Sing Engineering Corp.....	3,716,135	859,731
	Kuo Toong International Co. Ltd.....	1,108,735	709,780
#	Kuo Yang Construction Co. Ltd.....	1,253,517	813,639
#	Kwong Fong Industries Corp.....	534,733	186,230
	Kwong Lung Enterprise Co. Ltd.....	637,000	957,143
#	KYE Systems Corp.....	1,412,107	467,426
	L&K Engineering Co. Ltd.....	1,098,000	1,123,105
	La Kaffa International Co. Ltd.....	200,947	676,825
	LAN FA Textile.....	1,512,412	462,959
#	Land Mark Optoelectronics Corp.....	582,600	3,025,297
*	Lang, Inc.....	26,000	23,782
#	Lanner Electronics, Inc.....	623,705	1,424,346
	Largan Precision Co. Ltd.....	201,234	14,115,097
#	Laser Tek Taiwan Co. Ltd.....	441,144	400,245
#	Laster Tech Corp. Ltd.....	305,540	327,426
#	LCY Technology Corp.....	159,000	143,275

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
TAIWAN — (Continued)		
Leader Electronics, Inc.....	527,886	\$ 201,621
#* Leadtek Research, Inc.....	156,000	194,192
# Leadtrend Technology Corp.....	103,793	240,277
#* Lealea Enterprise Co. Ltd.....	4,892,965	1,713,976
* Leatec Fine Ceramics Co. Ltd.....	23,000	13,827
# Ledlink Optics, Inc.....	542,858	418,308
# LEE CHI Enterprises Co. Ltd.....	1,204,000	928,445
Lelon Electronics Corp.....	639,122	1,219,830
# Lemtech Holdings Co. Ltd.....	177,032	633,363
# Leo Systems, Inc.....	258,000	217,813
#* Leofoo Development Co. Ltd.....	790,010	436,389
#* Li Cheng Enterprise Co. Ltd.....	546,057	571,148
#* Li Peng Enterprise Co. Ltd.....	3,704,060	1,013,549
Lian HWA Food Corp.....	674,323	1,765,974
Lida Holdings Ltd.....	400,000	391,700
Lien Hwa Industrial Holdings Corp.....	2,912,017	5,843,862
Ligitek Electronics Co. Ltd.....	19,000	10,798
#* Lingsen Precision Industries Ltd.....	2,891,490	1,644,351
Lite-On Technology Corp.....	9,469,419	20,777,724
# Liton Technology Corp.....	336,000	353,735
#* Long Bon International Co. Ltd.....	2,254,276	1,269,046
# Long Da Construction & Development Corp.....	652,000	483,316
# Longchen Paper & Packaging Co. Ltd.....	5,859,590	3,040,770
# Longwell Co.....	638,000	1,155,024
Lotes Co. Ltd.....	292,625	6,864,570
# Lotus Pharmaceutical Co. Ltd.....	1,138,000	5,412,236
# Lu Hai Holding Corp.....	392,386	406,822
# Lucky Cement Corp.....	1,196,000	432,311
# Lumax International Corp. Ltd.....	616,126	1,408,041
Lung Yen Life Service Corp.....	1,006,000	1,354,005
# Luxe Electric Co. Ltd.....	153,000	85,670
* LuxNet Corp.....	290,952	293,248
# M31 Technology Corp.....	89,000	778,769
# Macauto Industrial Co. Ltd.....	395,000	838,280
# Machvision, Inc.....	296,890	1,414,904
# Macroblock, Inc.....	251,000	1,009,103
# Macronix International Co. Ltd.....	9,547,837	10,468,522
# MacroWell OMG Digital Entertainment Co. Ltd.....	54,000	171,587
# Makalot Industrial Co. Ltd.....	1,596,670	7,566,302
# Marketech International Corp.....	564,000	2,150,898
# Materials Analysis Technology, Inc.....	409,932	1,642,817
# Mayer Steel Pipe Corp.....	752,905	558,612
# Maywufa Co. Ltd.....	178,462	106,898
# Mechema Chemicals International Corp.....	258,000	1,068,813
* Medeon Biodesign, Inc.....	14,000	31,370
MediaTek, Inc.....	2,813,823	64,830,701
#* Medigen Vaccine Biologics Corp.....	481,000	3,308,647
Mega Financial Holding Co. Ltd.....	21,062,220	24,950,580
# Meiloon Industrial Co.....	611,889	435,145
Mercuries & Associates Holding Ltd.....	3,058,376	1,817,738
#* Mercuries Life Insurance Co. Ltd.....	12,273,576	2,562,347
# Merida Industry Co. Ltd.....	441,588	3,409,672
# Merry Electronics Co. Ltd.....	962,771	2,604,743
# Microbio Co. Ltd.....	317,757	618,086
# Micro-Star International Co. Ltd.....	3,842,465	15,211,926
Mildef Crete, Inc.....	328,000	462,591
# MIN AIK Technology Co. Ltd.....	875,249	551,494
# Mirle Automation Corp.....	1,144,512	1,474,966
# Mitac Holdings Corp.....	6,455,535	6,096,656

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
TAIWAN — (Continued)		
Mitake Information Corp.....	25,000	\$ 41,572
MJ International Co. Ltd.....	24,000	35,270
#* Mobiletron Electronics Co. Ltd.....	504,960	1,032,566
# momo.com, Inc.....	232,680	6,378,021
# MOSA Industrial Corp.....	276,000	253,093
# MPI Corp.....	724,000	2,225,771
# Nak Sealing Technologies Corp.....	370,549	1,064,672
Namchow Holdings Co. Ltd.....	1,531,000	2,312,137
#* Nan Kang Rubber Tire Co. Ltd.....	1,793,845	2,372,265
Nan Liu Enterprise Co. Ltd.....	259,000	703,463
# Nan Pao Resins Chemical Co. Ltd.....	70,000	309,231
# Nan Ren Lake Leisure Amusement Co. Ltd.....	907,072	365,790
# Nan Ya Plastics Corp.....	9,588,584	21,608,965
# Nan Ya Printed Circuit Board Corp.....	853,211	6,912,504
# Nang Kuang Pharmaceutical Co. Ltd.....	341,000	403,587
# Nantex Industry Co. Ltd.....	1,586,363	2,276,084
# Nanya Technology Corp.....	6,686,751	11,747,543
* National Aerospace Fasteners Corp.....	19,000	39,495
# National Petroleum Co. Ltd.....	643,000	1,035,883
# Netronix, Inc.....	423,000	721,888
New Best Wire Industrial Co. Ltd.....	185,200	204,458
# New Era Electronics Co. Ltd.....	470,000	267,403
#* Newmax Technology Co. Ltd.....	377,000	382,558
Nexcom International Co. Ltd.....	679,267	745,250
# Nichidenbo Corp.....	1,163,552	1,865,950
# Nidec Chaun-Choung Technology Corp.....	144,000	502,892
# Nien Hsing Textile Co. Ltd.....	751,656	584,399
Nien Made Enterprise Co. Ltd.....	707,000	6,791,383
# Niko Semiconductor Co. Ltd.....	338,000	721,626
# Nishoku Technology, Inc.....	257,800	632,277
# Nova Technology Corp.....	78,000	393,874
# Novatek Microelectronics Corp.....	2,486,000	22,147,256
# Nuvoton Technology Corp.....	703,000	2,836,048
# Nyquest Technology Co. Ltd.....	92,000	244,526
O-Bank Co. Ltd.....	2,522,961	689,722
# Ocean Plastics Co. Ltd.....	842,000	922,779
OFCO Industrial Corp.....	56,000	51,623
OK Biotech Co. Ltd.....	88,000	66,966
#* Oneness Biotech Co. Ltd.....	410,000	2,584,890
# Orient Europharma Co. Ltd.....	202,000	231,304
# Orient Semiconductor Electronics Ltd.....	2,731,637	1,505,556
# Oriental Union Chemical Corp.....	3,724,819	2,168,185
# O-TA Precision Industry Co. Ltd.....	710,683	2,737,083
# Pacific Construction Co.....	1,133,276	355,193
# Pacific Hospital Supply Co. Ltd.....	387,706	859,845
# PADAUK Technology Co. Ltd.....	28,050	91,375
# Paiho Shih Holdings Corp.....	989,656	1,047,526
# Pan Asia Chemical Corp.....	300,000	130,527
Pan German Universal Motors Ltd.....	5,000	33,377
# Pan Jit International, Inc.....	1,470,074	3,227,018
# Pan-International Industrial Corp.....	2,701,854	3,205,244
# Panion & BF Biotech, Inc.....	136,753	559,955
Parade Technologies Ltd.....	192,805	7,260,720
Paragon Technologies Co. Ltd.....	276,626	178,385
# Parpro Corp.....	232,000	186,241
# PChome Online, Inc.....	691,000	1,479,262
PCL Technologies, Inc.....	301,067	806,062
# P-Duke Technology Co. Ltd.....	364,644	910,542
# Pegatron Corp.....	8,126,293	16,917,200

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Pegavision Corp. ....	244,000	\$ 3,746,598
*††	Pharmally International Holding Co. Ltd. ....	422,490	0
	Phison Electronics Corp. ....	584,000	5,728,620
#	Phoenix Silicon International Corp. ....	836,340	1,789,189
*	Phytohealth Corp. ....	153,000	97,351
#	Pixart Imaging, Inc. ....	1,157,000	3,489,466
#	Planet Technology Corp. ....	217,000	550,128
#	Plastron Precision Co. Ltd. ....	536,491	229,643
	Plotech Co. Ltd. ....	578,800	449,194
#	Polytronics Technology Corp. ....	411,239	910,526
	Posiflex Technology, Inc. ....	154,939	697,048
	Pou Chen Corp. ....	8,470,005	7,605,102
#	Power Wind Health Industry, Inc. ....	202,319	850,983
#	Powerchip Semiconductor Manufacturing Corp. ....	6,991,000	8,286,778
	Powertech Technology, Inc. ....	4,511,580	12,931,970
*	Powertip Technology Corp. ....	201,000	88,359
#	Poya International Co. Ltd. ....	374,558	4,700,805
#	President Chain Store Corp. ....	1,792,728	16,950,944
	President Securities Corp. ....	7,015,644	3,681,924
#	Primax Electronics Ltd. ....	3,155,000	7,385,019
	Prince Housing & Development Corp. ....	8,177,140	3,159,324
	Pro Hawk Corp. ....	83,000	467,264
*††	Prodisc Technology, Inc. ....	603,000	0
#	Promate Electronic Co. Ltd. ....	1,023,000	1,316,198
#	Prosperity Dielectrics Co. Ltd. ....	801,687	1,061,409
	P-Two Industries, Inc. ....	17,000	16,849
	Qisda Corp. ....	8,279,525	7,934,681
#	QST International Corp. ....	317,000	586,958
#	Qualipoly Chemical Corp. ....	681,893	824,024
	Quang Viet Enterprise Co. Ltd. ....	229,000	838,351
#	Quanta Computer, Inc. ....	8,215,436	23,323,097
	Quanta Storage, Inc. ....	1,275,000	1,755,134
#	Quintain Steel Co. Ltd. ....	1,916,707	768,734
	Radiant Opto-Electronics Corp. ....	3,824,692	11,970,110
	Radium Life Tech Co. Ltd. ....	5,871,858	1,789,196
#	Rafael Microelectronics, Inc. ....	149,097	628,739
#*	RDC Semiconductor Co. Ltd. ....	286,000	3,367,387
#	Realtek Semiconductor Corp. ....	1,659,861	19,087,969
	Rechi Precision Co. Ltd. ....	2,351,292	1,331,394
#	Rexon Industrial Corp. Ltd. ....	983,559	1,088,456
	Rich Development Co. Ltd. ....	3,708,769	1,089,388
#	RichWave Technology Corp. ....	333,340	1,587,950
#	RiTdisplay Corp. ....	78,000	106,210
*	Ritek Corp. ....	5,288,593	1,312,820
	Rodex Fasteners Corp. ....	125,000	186,483
*	Roo Hsing Co. Ltd. ....	3,680,000	357,822
#	Ruentex Development Co. Ltd. ....	3,728,976	6,851,254
#	Ruentex Engineering & Construction Co. ....	386,440	1,075,001
#	Ruentex Industries Ltd. ....	2,009,682	4,161,857
#	Run Long Construction Co. Ltd. ....	479,620	1,059,559
	Samebest Co. Ltd. ....	133,160	120,229
	Sampo Corp. ....	2,143,895	1,879,840
#	San Fang Chemical Industry Co. Ltd. ....	1,200,659	784,463
#	San Far Property Ltd. ....	1,184,297	516,380
#	San Shing Fastech Corp. ....	672,622	1,225,540
	Sanitar Co. Ltd. ....	274,000	305,139
	Sanyang Motor Co. Ltd. ....	4,117,802	5,264,967
#	Savior Lifetec Corp. ....	724,203	391,129
	Scan-D Corp. ....	7,000	11,088

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
#	SCI Pharmtech, Inc.....	389,174	\$ 1,075,600
#	Sciencetech Corp.....	251,000	611,085
	ScinoPharm Taiwan Ltd.....	495,000	422,832
	SciVision Biotech, Inc.....	45,510	61,547
#	SDI Corp.....	764,000	3,108,997
	Sea & Land Integrated Corp.....	95,000	125,663
#	Sea Sonic Electronics Co. Ltd.....	285,000	516,041
	Senao International Co. Ltd.....	517,547	537,953
#	Senao Networks, Inc.....	177,000	1,292,857
#	Sensortek Technology Corp.....	163,000	1,512,612
	Sercomm Corp.....	1,656,000	5,031,588
#	Sesoda Corp.....	1,312,261	2,105,370
#	Shanghai Commercial & Savings Bank Ltd.....	1,315,000	2,207,507
	Shan-Loong Transportation Co. Ltd.....	631,247	716,668
#	Sharehope Medicine Co. Ltd.....	615,397	723,798
#	Sheng Yu Steel Co. Ltd.....	1,067,000	819,628
#	ShenMao Technology, Inc.....	601,450	1,094,133
	Shieh Yih Machinery Industry Co. Ltd.....	412,000	147,960
#	Shih Her Technologies, Inc.....	373,000	697,212
	Shih Wei Navigation Co. Ltd.....	2,382,000	2,528,708
	Shihlin Electric & Engineering Corp.....	1,776,787	3,777,087
*	Shihlin Paper Corp.....	15,000	28,231
	Shin Foong Specialty & Applied Materials Co. Ltd.....	226,000	633,182
	Shin Hai Gas Corp.....	8,242	14,382
	Shin Hsiung Natural Gas Co. Ltd.....	81,000	215,200
#	Shin Kong Financial Holding Co. Ltd.....	42,389,198	12,116,916
	Shin Ruenn Development Co. Ltd.....	107,000	93,871
	Shin Shin Natural Gas Co.....	12,480	18,190
#	Shin Zu Shing Co. Ltd.....	1,104,127	2,989,886
	Shinih Enterprise Co. Ltd.....	119,000	83,875
#*	Shining Building Business Co. Ltd.....	2,706,622	833,819
	Shinkong Insurance Co. Ltd.....	1,941,784	3,350,656
	Shinkong Synthetic Fibers Corp.....	8,122,844	4,941,145
	Shinkong Textile Co. Ltd.....	907,169	1,226,865
#	Shiny Chemical Industrial Co. Ltd.....	662,302	3,336,092
#	ShunSin Technology Holding Ltd.....	247,000	580,064
#*	Shuttle, Inc.....	2,415,000	1,106,986
	Sigurd Microelectronics Corp.....	3,773,523	6,317,364
	Silergy Corp.....	452,000	8,458,893
#	Silicon Integrated Systems Corp.....	907,000	605,365
#	Silicon Optronics, Inc.....	246,000	726,927
	Silitech Technology Corp.....	69,521	76,446
	Simplo Technology Co. Ltd.....	883,880	7,812,269
	Sinbon Electronics Co. Ltd.....	825,849	7,669,826
	Sincere Navigation Corp.....	2,291,741	1,826,331
#	Singatron Enterprise Co. Ltd.....	540,000	389,217
#	Single Well Industrial Corp.....	257,351	201,291
	Sinher Technology, Inc.....	415,000	481,721
	Sinkang Industries Co. Ltd.....	16,000	9,828
#	Sinmag Equipment Corp.....	293,519	899,613
	Sino-American Silicon Products, Inc.....	3,072,000	14,656,136
#	Sinon Corp.....	3,335,740	3,905,216
#	SinoPac Financial Holdings Co. Ltd.....	29,295,497	16,592,399
#	Sinopower Semiconductor, Inc.....	137,000	534,228
	Sinphar Pharmaceutical Co. Ltd.....	377,147	356,639
#	Sinyi Realty, Inc.....	1,880,314	1,918,552
	Sirtec International Co. Ltd.....	743,000	561,229
#	Sitronix Technology Corp.....	660,774	3,717,858
#	Siward Crystal Technology Co. Ltd.....	1,214,705	1,514,265

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
TAIWAN — (Continued)		
Soft-World International Corp.....	344,000	\$ 851,762
# Solar Applied Materials Technology Corp.....	2,428,531	3,011,898
# Solomon Technology Corp.....	737,000	732,076
# Solteam, Inc.....	425,930	794,486
# Sonix Technology Co. Ltd.....	1,248,000	2,423,160
# Southeast Cement Co. Ltd.....	1,181,000	711,774
# Speed Tech Corp.....	599,000	1,098,185
# Spirox Corp.....	445,745	392,048
# Sporton International, Inc.....	451,852	3,095,548
St Shine Optical Co. Ltd.....	392,000	3,438,991
# Standard Chemical & Pharmaceutical Co. Ltd.....	535,040	795,447
# Standard Foods Corp.....	2,947,734	4,217,183
# Stark Technology, Inc.....	650,520	1,890,389
# Sun Race Sturmey-Archer, Inc.....	228,000	325,309
#* Sun Yad Construction Co. Ltd.....	435,000	221,675
Sunfun Info Co. Ltd.....	6,000	52,283
# Sunjuice Holdings Co. Ltd.....	55,000	491,371
# Sunko INK Co. Ltd.....	373,800	203,271
# SunMax Biotechnology Co. Ltd.....	76,000	380,986
# Sunny Friend Environmental Technology Co. Ltd.....	447,000	2,755,607
# Sunonwealth Electric Machine Industry Co. Ltd.....	1,403,001	1,821,359
# Sunplus Innovation Technology, Inc.....	57,000	152,872
# Sunplus Technology Co. Ltd.....	2,934,153	2,865,813
# Sunrex Technology Corp.....	885,145	1,142,218
# Sunspring Metal Corp.....	964,291	854,403
#* Super Dragon Technology Co. Ltd.....	170,000	108,187
# Superior Plating Technology Co. Ltd.....	87,000	162,086
# Supreme Electronics Co. Ltd.....	3,121,910	3,880,709
# Swancor Holding Co. Ltd.....	377,000	1,388,483
Sweeten Real Estate Development Co. Ltd.....	1,111,353	874,040
# Symtek Automation Asia Co. Ltd.....	403,257	1,268,105
Syncmold Enterprise Corp.....	724,000	1,501,411
* SYNergy ScienTech Corp.....	102,000	74,035
# Synmosa Biopharma Corp.....	1,193,854	1,243,092
Synnex Technology International Corp.....	4,610,732	8,553,691
# Sysage Technology Co. Ltd.....	152,000	170,785
Systex Corp.....	962,293	2,364,888
# T3EX Global Holdings Corp.....	730,178	2,102,694
# TA Chen Stainless Pipe.....	8,715,472	10,217,768
# Ta Liang Technology Co. Ltd.....	309,000	570,293
# Ta Ya Electric Wire & Cable.....	3,220,802	2,571,539
# Ta Yih Industrial Co. Ltd.....	220,000	257,533
Tah Hsin Industrial Corp.....	228,378	522,099
# TAI Roun Products Co. Ltd.....	228,000	121,751
# TA-I Technology Co. Ltd.....	728,834	1,067,842
#* Tai Tung Communication Co. Ltd.....	758,813	372,102
Taichung Commercial Bank Co. Ltd.....	29,166,772	12,986,969
# TaiDoc Technology Corp.....	543,532	3,545,559
# Taiflex Scientific Co. Ltd.....	1,200,460	1,652,050
# Taimide Tech, Inc.....	708,940	950,193
# Tainan Enterprises Co. Ltd.....	690,289	509,261
# Tainan Spinning Co. Ltd.....	7,949,791	4,788,370
# Tai-Saw Technology Co. Ltd.....	424,960	557,963
# Taishin Financial Holding Co. Ltd.....	34,288,816	18,049,692
# TaiSol Electronics Co. Ltd.....	441,000	599,181
# Taisun Enterprise Co. Ltd.....	895,775	1,035,832
# Taita Chemical Co. Ltd.....	1,807,792	1,458,278
# TAI-TECH Advanced Electronics Co. Ltd.....	253,000	747,858
Taitien Electronics Co. Ltd.....	94,000	107,034

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
TAIWAN — (Continued)		
Taiwan Business Bank.....	20,473,436	\$ 8,497,437
# Taiwan Cement Corp.....	17,397,058	22,575,619
# Taiwan Chinsan Electronic Industrial Co. Ltd.....	682,331	804,752
Taiwan Cogeneration Corp.....	2,060,657	2,566,391
# Taiwan Cooperative Financial Holding Co. Ltd.....	19,680,719	18,043,994
# Taiwan FamilyMart Co. Ltd.....	187,000	1,168,957
# Taiwan Fertilizer Co. Ltd.....	3,400,000	7,291,915
Taiwan Fire & Marine Insurance Co. Ltd.....	1,348,880	881,270
# Taiwan FU Hsing Industrial Co. Ltd.....	1,051,000	1,412,147
# Taiwan Glass Industry Corp.....	5,452,904	3,245,906
Taiwan High Speed Rail Corp.....	6,436,000	6,289,905
Taiwan Hon Chuan Enterprise Co. Ltd.....	2,426,545	6,012,361
# Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,163,000	1,603,257
#* Taiwan IC Packaging Corp.....	393,000	178,156
*†† Taiwan Kolin Co. Ltd.....	508,000	0
*†† Taiwan Land Development Corp.....	6,008,009	403,330
# Taiwan Line Tek Electronic.....	390,000	354,464
# Taiwan Mask Corp.....	346,000	879,660
Taiwan Mobile Co. Ltd.....	4,933,900	16,743,117
Taiwan Navigation Co. Ltd.....	1,395,720	1,345,685
# Taiwan Paiho Ltd.....	2,137,152	4,365,292
Taiwan PCB Techvest Co. Ltd.....	2,233,816	2,769,553
Taiwan Pelican Express Co. Ltd.....	70,000	121,439
# Taiwan Sakura Corp.....	1,280,243	2,706,368
# Taiwan Sanyo Electric Co. Ltd.....	469,650	554,960
Taiwan Secom Co. Ltd.....	1,641,405	5,633,109
# Taiwan Semiconductor Co. Ltd.....	1,623,000	4,389,342
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,628,695	321,066,934
# Taiwan Semiconductor Manufacturing Co. Ltd.....	41,439,652	710,672,009
# Taiwan Shin Kong Security Co. Ltd.....	1,646,226	2,151,535
Taiwan Steel Union Co. Ltd.....	155,000	445,248
# Taiwan Styrene Monomer.....	3,139,404	1,456,295
# Taiwan Surface Mounting Technology Corp.....	2,145,674	6,236,577
# Taiwan Taxi Co. Ltd.....	168,722	439,488
#* Taiwan TEA Corp.....	4,989,896	3,192,366
Taiwan Union Technology Corp.....	2,204,000	3,853,145
# Taiwan-Asia Semiconductor Corp.....	2,092,537	2,896,542
Taiyen Biotech Co. Ltd.....	687,910	777,494
#* Tang Eng Iron Works Co. Ltd.....	152,000	161,656
* Tatung Co. Ltd.....	6,166,588	7,196,086
TBI Motion Technology Co. Ltd.....	240,000	344,841
# TCI Co. Ltd.....	717,282	3,458,852
Te Chang Construction Co. Ltd.....	421,980	410,960
# Team Group, Inc.....	388,000	368,111
# Teco Electric & Machinery Co. Ltd.....	7,077,000	6,964,711
Tehmag Foods Corp.....	114,860	987,645
TEKOM Technologies, Inc.....	14,000	51,897
Ten Ren Tea Co. Ltd.....	171,170	197,247
Tera Autotech Corp.....	24,863	15,346
Test Research, Inc.....	1,115,370	2,296,696
Test Rite International Co. Ltd.....	1,551,166	1,127,302
# Tex-Ray Industrial Co. Ltd.....	990,000	398,502
Thermaltake Technology Co. Ltd.....	151,391	131,621
# Thinking Electronic Industrial Co. Ltd.....	535,058	2,503,896
# Thye Ming Industrial Co. Ltd.....	917,793	1,257,789
Tian Zheng International Precision Machinery Co. Ltd.....	15,000	24,880
Tofu Restaurant Co. Ltd.....	19,000	95,380
Ton Yi Industrial Corp.....	7,133,300	3,913,813
# Tong Hsing Electronic Industries Ltd.....	1,117,972	7,348,721

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
TAIWAN — (Continued)		
	Tong Ming Enterprise Co. Ltd.....	180,000 \$ 261,251
	Tong Yang Industry Co. Ltd.....	3,040,341 5,114,381
*	Tong-Tai Machine & Tool Co. Ltd.....	1,539,804 715,628
	Top Bright Holding Co. Ltd.....	54,000 207,050
#	Top Union Electronics Corp.....	666,986 542,792
#*	TOPBI International Holdings Ltd.....	667,872 260,100
	Topco Scientific Co. Ltd.....	1,127,050 5,824,610
#	Topco Technologies Corp.....	307,468 792,191
	Topkey Corp.....	214,000 1,053,149
#	Topoint Technology Co. Ltd.....	1,059,993 1,013,505
	Toung Loong Textile Manufacturing.....	599,000 568,639
	TPK Holding Co. Ltd.....	2,634,000 3,028,711
	Trade-Van Information Services Co.....	387,000 784,618
	Transart Graphics Co. Ltd.....	31,000 61,374
#	Transcend Information, Inc.....	1,285,870 2,746,036
	Transcom, Inc.....	93,000 404,751
	Tripod Technology Corp.....	2,262,660 7,763,409
*	TrueLight Corp.....	273,000 234,753
#	Tsang Yow Industrial Co. Ltd.....	383,000 378,152
	Tsann Kuen Enterprise Co. Ltd.....	769,441 836,958
#	TSC Auto ID Technology Co. Ltd.....	195,570 1,133,755
#	TSRC Corp.....	4,959,154 4,298,042
	TST Group Holding Ltd.....	3,600 13,500
#	Ttet Union Corp.....	304,000 1,576,105
#	TTFB Co. Ltd.....	84,000 645,826
	TTY Biopharm Co. Ltd.....	1,744,991 4,126,583
	Tung Ho Steel Enterprise Corp.....	4,691,052 8,138,393
	Tung Ho Textile Co. Ltd.....	17,000 9,303
#	Tung Thih Electronic Co. Ltd.....	408,000 2,056,883
	Turvo International Co. Ltd.....	229,515 875,908
#	TXC Corp.....	2,510,762 7,366,787
	TYC Brother Industrial Co. Ltd.....	2,073,333 2,199,573
*	Tycoons Group Enterprise.....	3,231,353 870,687
#	Tyntek Corp.....	1,844,413 1,169,961
#*	TZE Shin International Co. Ltd.....	102,000 70,622
#	UDE Corp.....	533,000 679,287
	U-Ming Marine Transport Corp.....	3,440,200 4,835,420
	Unic Technology Corp.....	373,000 189,450
#	Unictron Technologies Corp.....	108,000 325,605
#	Unimicron Technology Corp.....	3,658,563 19,517,324
#	Union Bank Of Taiwan.....	10,914,215 4,880,387
#	Uni-President Enterprises Corp.....	14,428,734 33,967,167
#	Unitech Computer Co. Ltd.....	564,365 575,149
#*	Unitech Printed Circuit Board Corp.....	3,850,839 2,198,509
	United Integrated Services Co. Ltd.....	1,229,640 6,304,377
#	United Microelectronics Corp., Sponsored ADR.....	210,935 1,438,577
#	United Microelectronics Corp.....	37,108,441 49,920,463
	United Orthopedic Corp.....	479,468 479,080
#	United Radiant Technology.....	590,000 313,990
#*	United Recommend International Co. Ltd.....	128,000 354,406
*	United Renewable Energy Co. Ltd.....	6,710,644 4,956,210
††	Unity Opto Technology Co. Ltd.....	3,736,276 96,399
	Univacco Technology, Inc.....	287,000 289,138
#	Universal Cement Corp.....	2,811,790 2,060,475
	Universal Vision Biotechnology Co. Ltd.....	228,000 2,503,818
#	Unizyx Holding Corp.....	2,360,496 2,462,515
	UPC Technology Corp.....	5,461,684 2,775,096
#*	UPI Semiconductor Corp.....	250,000 2,781,923
#	Userjoy Technology Co. Ltd.....	301,474 690,677

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	USI Corp.....	6,495,226	\$ 4,976,679
#*	Usun Technology Co. Ltd.....	283,100	252,630
#	U-Tech Media Corp.....	438,000	240,867
#	Utechzone Co. Ltd.....	360,000	982,354
#	UVAT Technology Co. Ltd.....	158,000	340,734
#	Value Valves Co. Ltd.....	112,000	328,649
#	Vanguard International Semiconductor Corp.....	4,050,000	9,754,580
	Ve Wong Corp.....	704,524	783,936
#	Ventec International Group Co. Ltd.....	513,000	1,125,745
#	VIA Labs, Inc.....	113,000	913,544
#	Via Technologies, Inc.....	96,000	236,879
*	Victory New Materials Ltd. Co.....	815,500	272,594
#	Viking Tech Corp.....	395,000	777,933
#	Visual Photonics Epitaxy Co. Ltd.....	1,106,224	2,733,311
#	Vivotek, Inc.....	166,504	445,534
	Voltronic Power Technology Corp.....	246,007	12,083,179
#	Wafer Works Corp.....	4,060,544	6,486,123
#	Waffer Technology Corp.....	524,000	721,603
#	Wah Hong Industrial Corp.....	408,280	359,621
	Wah Lee Industrial Corp.....	1,408,400	4,140,171
	Walsin Lihwa Corp.....	8,958,307	10,191,287
	Walsin Technology Corp.....	2,151,496	7,354,802
#	Walton Advanced Engineering, Inc.....	2,036,662	863,687
	Wan Hai Lines Ltd.....	3,421,972	12,295,904
#	WAN HWA Enterprise Co.....	428,452	171,804
	Wei Chuan Foods Corp.....	2,823,000	1,916,469
*††	Wei Mon Industry Co. Ltd.....	2,514,674	0
#	Weikeng Industrial Co. Ltd.....	2,797,979	2,474,267
	Well Shin Technology Co. Ltd.....	634,443	952,261
	Welldone Co.....	61,000	52,815
#	WELLELL, Inc.....	308,463	262,167
#	Wha Yu Industrial Co. Ltd.....	557,000	310,405
#	Wholetech System Hitech Ltd.....	370,000	589,368
#	Win Semiconductors Corp.....	1,371,248	7,284,200
	Winbond Electronics Corp.....	17,499,188	13,623,493
	Winmate, Inc.....	184,000	463,392
#	Winstek Semiconductor Co. Ltd.....	523,000	833,390
††	Wintek Corp.....	6,349,135	72,756
#	WinWay Technology Co. Ltd.....	111,000	1,445,600
	Wisdom Marine Lines Co. Ltd.....	3,344,849	7,679,260
#	Wisechip Semiconductor, Inc.....	157,000	347,347
#	Wistron Corp.....	16,566,169	14,694,586
#	Wistron Information Technology & Services Corp.....	248,000	649,798
#	Wistron NeWeb Corp.....	1,978,515	4,967,007
#	Wiwynn Corp.....	216,000	5,343,088
	Wonderful Hi-Tech Co. Ltd.....	183,000	220,880
#	Wowprime Corp.....	719,000	2,966,165
	WPG Holdings Ltd.....	7,871,957	13,226,200
	WT Microelectronics Co. Ltd.....	2,222,789	5,150,144
#	WUS Printed Circuit Co. Ltd.....	1,091,507	1,011,892
#*	WW Holding, Inc.....	32,000	69,707
#	XAC Automation Corp.....	275,000	228,225
#	XinTec, Inc.....	1,135,000	4,917,981
	X-Legend Entertainment Co. Ltd.....	10,000	13,776
*††	XPEC Entertainment, Inc.....	63,985	0
#	Xxentria Technology Materials Corp.....	803,736	1,771,505
#	Yageo Corp.....	1,346,663	15,548,645
	Yang Ming Marine Transport Corp.....	8,891,491	26,814,836
	Yankey Engineering Co. Ltd.....	2,000	10,989

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

		Shares	Value»
TAIWAN — (Continued)			
#	YC INOX Co. Ltd.....	2,519,858	\$ 2,581,919
	YCC Parts Manufacturing Co. Ltd.....	51,000	72,877
#	Yea Shin International Development Co. Ltd.....	1,214,715	928,314
#	Yem Chio Co. Ltd.....	2,933,064	1,375,742
#	Yen Sun Technology Corp.....	158,000	165,817
#	Yeong Guan Energy Technology Group Co. Ltd.....	588,031	1,126,632
#	YFC-Boneagle Electric Co. Ltd.....	738,000	752,139
#	YFY, Inc.....	9,131,997	7,367,628
#	Yi Jinn Industrial Co. Ltd.....	1,392,096	797,694
	Yi Shin Textile Industrial Co. Ltd.....	195,000	221,404
*	Yieh Hsing Enterprise Co. Ltd.....	106,000	39,648
#*	Yieh Phui Enterprise Co. Ltd.....	6,352,342	3,475,684
	YONGGU Group, Inc.....	74,000	133,671
	Yonyu Plastics Co. Ltd.....	546,050	605,792
#	Young Fast Optoelectronics Co. Ltd.....	739,137	784,225
#	Youngtek Electronics Corp.....	862,569	1,961,320
	Yuanta Financial Holding Co. Ltd.....	29,645,513	19,871,336
	Yuanta Futures Co. Ltd.....	54,145	85,871
#	Yuen Chang Stainless Steel Co. Ltd.....	399,000	277,672
#	Yuen Foong Yu Consumer Products Co. Ltd.....	351,000	455,599
	Yulon Finance Corp.....	1,499,241	8,978,185
	Yulon Motor Co. Ltd.....	3,673,946	5,636,415
	Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	385,350	934,407
#	Yungshin Construction & Development Co. Ltd.....	847,200	1,713,513
	YungShin Global Holding Corp.....	1,320,400	1,800,943
#	Zeng Hsing Industrial Co. Ltd.....	366,974	1,644,994
#	Zenitron Corp.....	1,297,000	1,301,846
	Zero One Technology Co. Ltd.....	892,868	1,173,044
#	Zhen Ding Technology Holding Ltd.....	3,373,350	12,777,080
#	Zhong Yang Technology Co. Ltd.....	98,000	148,064
#	Zig Sheng Industrial Co. Ltd.....	3,499,638	1,315,921
#	ZillTek Technology Corp.....	63,000	495,879
#*	Zinwell Corp.....	2,008,979	1,155,839
#	Zippy Technology Corp.....	747,028	1,034,300
#	ZongTai Real Estate Development Co. Ltd.....	887,705	821,798
TOTAL TAIWAN.....			4,198,457,644
THAILAND — (2.4%)			
	2S Metal PCL.....	1,285,110	127,080
	AAPICO Hitech PCL, NVDR.....	176,660	101,264
	AAPICO Hitech PCL.....	1,826,888	1,047,197
	Absolute Clean Energy PCL.....	12,123,700	882,682
	Advanced Info Service PCL.....	2,703,409	14,761,891
	Advanced Information Technology PCL.....	9,026,100	1,458,987
	AEON Thana Sinsap Thailand PCL.....	675,100	3,044,461
*	After You PCL.....	1,627,200	415,531
	AgriPure Holdings PLC.....	1,850,800	276,539
*	AgriPure Holdings PLC.....	827,100	0
	AI Energy PCL.....	1,179,650	105,755
*	Airports of Thailand PCL.....	6,432,700	12,276,479
	AJ Plast PCL.....	1,768,500	711,051
	Allianz Ayudhya Capital PCL.....	136,500	162,235
*	Alpha Divisions PCL, Class F.....	1,547,900	52,984
	Amanah Leasing PCL.....	5,383,300	593,757
	Amata Corp. PCL.....	6,073,300	2,969,829
*	Ananda Development PCL.....	23,868,300	875,366
	AP Thailand PCL.....	28,765,336	7,619,180
*	Aqua Corp. PCL.....	7,522,200	116,481
	Asia Green Energy PCL.....	3,901,000	413,309

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED



	Shares	Value»
THAILAND — (Continued)		
Asia Plus Group Holdings PCL.....	19,298,000	\$ 1,667,146
Asia Plus Group Holdings PCL, NVDR.....	468,800	40,499
Asia Precision PCL.....	1,729,400	253,702
Asia Sermkij Leasing PCL, NVDR.....	1,923,150	1,880,831
Asia Sermkij Leasing PCL.....	32,200	31,491
Asian Insulators PCL.....	2,470,690	392,652
Asian Sea Corp. PCL, Class F.....	3,589,750	1,560,337
Asiasoft Corp. PCL.....	947,700	383,611
Asset World Corp. PCL.....	15,154,000	2,058,408
B Grimm Power PCL.....	2,163,500	2,233,442
Bangchak Corp. PCL.....	10,263,200	8,225,058
* Bangkok Airways PCL.....	4,767,700	1,223,982
Bangkok Bank PCL.....	2,449,900	8,818,575
Bangkok Bank PCL, NVDR.....	201,600	725,672
Bangkok Chain Hospital PCL.....	6,593,150	3,635,994
Bangkok Commercial Asset Management PCL.....	4,718,900	2,166,515
Bangkok Dusit Medical Services PCL, Class F.....	13,332,200	9,688,572
Bangkok Expressway & Metro PCL.....	10,422,955	2,463,453
Bangkok Insurance PCL.....	95,240	698,582
Bangkok Land PCL.....	106,803,404	2,959,508
Bangkok Life Assurance PCL, NVDR.....	1,967,440	2,031,044
* Bangkok Ranch PCL.....	4,604,400	400,274
Banpu PCL.....	20,783,413	7,565,817
Banpu Power PCL.....	2,800,100	1,148,642
BCPG PCL.....	3,673,800	1,018,005
BEC World PCL.....	7,092,800	2,408,585
Berli Jucker PCL.....	3,769,450	3,328,094
* Better World Green PCL.....	25,454,800	560,130
BG Container Glass PCL.....	968,500	276,263
* Bound & Beyond PCL.....	614,200	205,234
BTS Group Holdings PCL.....	13,863,800	3,239,030
Bumrungrad Hospital PCL.....	701,600	3,468,927
Buriram Sugar PCL, Class F.....	631,460	89,204
Business Online PCL.....	1,486,300	423,965
Cal-Comp Electronics Thailand PCL, Class F.....	23,733,528	1,624,789
Carabao Group PCL, Class F.....	895,700	2,737,469
Central Pattana PCL.....	2,991,800	5,161,079
* Central Plaza Hotel PCL.....	508,500	580,196
Central Retail Corp. PCL.....	4,553,617	4,515,268
CH Karnchang PCL.....	6,564,667	3,816,459
Charoen Pokphand Foods PCL.....	15,054,700	10,326,845
Charoong Thai Wire & Cable PCL, Class F.....	1,035,900	177,293
Chiang Mai Ram Medical Business PCL.....	522,200	39,722
Chularat Hospital PCL, Class F.....	32,750,000	3,327,493
Chumporn Palm Oil Industry PCL.....	2,336,300	222,142
CIMB Thai Bank PCL.....	1,623,900	36,175
CK Power PCL.....	7,161,800	1,040,903
Com7 PCL, Class F.....	4,369,000	3,620,062
Communication & System Solution PCL.....	5,655,600	245,829
* Country Group Development PCL.....	30,283,500	370,214
* Country Group Holdings PCL, Class F.....	15,968,211	347,041
CP ALL PCL.....	5,309,500	8,834,743
Delta Electronics Thailand PCL.....	316,100	4,070,399
Demco PCL.....	3,254,900	282,958
Dhipaya Group Holdings PCL.....	3,327,000	5,287,408
Diamond Building Products PCL.....	1,260,200	251,629
Do Day Dream PCL.....	342,900	129,484
* DOD Biotech PCL.....	1,250,900	180,108
Dohome PCL.....	2,314,320	1,012,240

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**EMERGING MARKETS CORE EQUITY PORTFOLIO**  
**CONTINUED**

	Shares	Value»
THAILAND — (Continued)		
Dynasty Ceramic PCL.....	27,544,860	\$2,110,201
* E for L Aim PCL.....	4,864,100	64,749
* Earth Tech Environment PCL.....	1,043,900	97,555
Eastern Polymer Group PCL, Class F.....	7,019,300	1,849,693
Eastern Power Group PCL.....	2,399,505	292,034
Eastern Water Resources Development & Management PCL, Class F.....	4,716,100	884,029
Ekachai Medical Care PCL.....	3,158,208	656,351
Electricity Generating PCL.....	661,500	3,324,572
Energy Absolute PCL.....	2,321,700	5,219,252
* Esso Thailand PCL.....	10,141,000	2,920,255
* Everland PCL.....	5,492,800	38,797
Exotic Food PCL, Class F.....	1,431,600	579,485
Finansia Syrus Securities PCL, NVDR.....	684,100	71,365
Forth Corp. PCL.....	1,252,800	1,514,523
Forth Smart Service PCL.....	1,733,800	923,186
Fortune Parts Industry PCL, Class F.....	2,261,200	175,687
Frasers Property Thailand PCL.....	109,400	44,580
* General Engineering PCL.....	14,624,000	83,429
GFPT PCL.....	4,950,422	2,111,427
Global Consumer PCL.....	2,327,400	63,227
Global Green Chemicals PCL, Class F.....	1,737,100	698,427
Global Power Synergy PCL, Class F.....	1,850,926	3,406,689
Gulf Energy Development PCL.....	2,384,400	3,060,660
Gunkul Engineering PCL.....	21,121,400	3,098,494
Haad Thip PCL.....	507,700	403,429
Hana Microelectronics PCL.....	4,664,853	5,797,800
Home Product Center PCL.....	17,312,415	6,255,233
Humanica PCL.....	1,002,400	318,611
Hwa Fong Rubber Thailand PCL.....	1,113,100	196,554
ICC International PCL.....	51,000	40,872
Ichitan Group PCL.....	6,300,100	1,360,657
Index Livingmall PCL.....	1,433,500	650,352
Indorama Ventures PCL.....	5,137,900	6,106,578
Infrasat PCL.....	3,784,900	433,911
Interlink Communication PCL.....	3,602,950	753,673
* Interlink Telecom PCL.....	10,078,900	1,122,616
Internet Thailand PCL.....	1,417,700	219,530
* Interpharma PCL.....	1,061,300	510,324
Intouch Holdings PCL, Class F.....	245,400	466,667
IRPC PCL.....	50,408,390	4,464,313
IT City PCL.....	163,900	31,168
* Italian-Thai Development PCL.....	40,202,319	2,228,001
*†† ITV PCL.....	183,700	0
JAS Asset PCL, Class F.....	3,625,000	376,189
* Jasmine International PCL.....	27,889,500	1,985,072
* Jasmine Technology Solution PCL.....	63,700	955,240
Jay Mart PCL.....	210,700	273,320
* JKN Global Media PCL.....	2,827,700	299,593
JMT Network Services PCL, Class F.....	766,197	1,555,915
Jubilee Enterprise PCL.....	210,000	144,051
JWD Infologistics PCL.....	3,162,700	1,142,731
Kang Yong Electric PCL.....	8,200	77,968
Karmarts PCL.....	5,316,466	696,152
Kasikornbank PCL.....	786,800	3,120,695
Kasikornbank PCL, NVDR.....	1,549,600	6,146,199
KCE Electronics PCL.....	2,767,664	4,718,036
KGI Securities Thailand PCL.....	4,126,900	515,722
Khon Kaen Sugar Industry PCL.....	14,839,048	1,410,939
Kiatnakin Phatra Bank PCL.....	1,332,407	2,379,944

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
THAILAND — (Continued)		
Krung Thai Bank PCL.....	5,142,475	\$ 2,221,281
Krungthai Card PCL.....	2,938,500	4,570,202
Ladprao General Hospital PCL, Class F.....	1,209,300	190,544
Lalin Property PCL.....	1,613,800	390,188
Lam Soon Thailand PCL.....	2,756,000	374,355
Land & Houses PCL.....	18,502,800	4,272,584
Land & Houses PCL, NVDR.....	6,319,280	1,459,220
Lanna Resources PCL.....	2,341,650	1,437,688
LH Financial Group PCL.....	37,918,327	1,225,830
Loxley PCL.....	11,146,635	690,419
LPN Development PCL.....	11,107,096	1,327,662
* Master Ad PCL.....	14,394,500	203,345
* MBK PCL.....	7,096,469	3,026,747
MC Group PCL.....	1,702,800	437,149
MCS Steel PCL.....	3,810,000	1,190,302
* MDX PCL.....	670,700	90,739
Mega Lifesciences PCL.....	2,725,200	3,609,169
Millcon Steel PCL.....	9,703,884	224,078
* Minor International PCL.....	2,250,339	2,047,986
MK Restaurants Group PCL.....	1,023,100	1,417,498
* Mono Next PCL.....	7,271,000	300,242
Muang Thai Insurance PCL.....	27,600	91,475
Muangthai Capital PCL.....	2,578,400	3,379,728
Namyong Terminal PCL.....	3,419,200	352,974
Nava Nakorn PCL.....	638,800	36,790
* Nawarat Patanakarn PCL.....	13,758,800	269,121
Netbay PCL.....	657,800	451,221
Noble Development PCL.....	5,775,600	706,064
Nonthavej Hospital PCL.....	72,300	78,075
Northeast Rubber PCL.....	12,398,400	2,037,770
NR Instant Produce PCL.....	1,225,200	183,064
Origin Property PCL, Class F.....	7,238,600	1,956,644
Osotspa PCL.....	4,474,800	3,798,900
Pacific Pipe PCL.....	1,617,100	163,423
PCS Machine Group Holding PCL.....	1,542,500	208,684
* Plan B Media PCL, Class F.....	16,984,868	2,791,591
* Platinum Group PCL, Class F.....	2,045,500	177,821
Polyplex Thailand PCL.....	2,598,887	1,609,743
* Power Solution Technologies PCL, Class F.....	6,093,900	306,268
Praram 9 Hospital PCL.....	781,500	363,044
Precious Shipping PCL.....	8,712,700	4,260,489
Premier Marketing PCL.....	2,520,000	609,291
Prima Marine PCL.....	8,836,900	1,284,363
* Principal Capital PCL.....	2,361,600	445,888
Property Perfect PCL.....	74,357,187	808,011
Prukha Holding PCL.....	6,580,600	2,216,774
PTG Energy PCL.....	8,433,100	3,276,102
PTT Exploration & Production PCL.....	6,368,569	28,114,438
PTT Global Chemical PCL.....	5,079,511	6,106,177
PTT PCL.....	37,349,400	35,259,214
Pylon PCL.....	1,567,100	188,171
Quality Houses PCL.....	61,118,304	3,553,197
R&B Food Supply PCL.....	3,048,400	1,060,025
* Raimon Land PCL.....	22,409,500	450,503
Rajthanee Hospital PCL.....	981,000	1,012,714
Ratch Group PCL.....	2,832,801	2,943,620
Ratchaphruek Hospital PCL, Class F.....	3,499,000	594,098
Ratchthani Leasing PCL.....	19,003,112	2,106,294
Regional Container Lines PCL.....	3,434,000	3,498,370

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
THAILAND — (Continued)		
Rojana Industrial Park PCL.....	7,456,412	\$ 1,255,902
RPCG PCL.....	3,472,400	105,653
RS PCL.....	3,533,400	1,487,848
S 11 Group PCL.....	1,791,100	260,320
* S Hotels & Resorts PCL.....	8,593,800	915,178
S Kijchai Enterprise PCL, Class F.....	1,930,100	327,713
Sabina PCL.....	1,055,600	711,189
Saha Pathana Inter-Holding PCL.....	33,600	63,896
Sahakol Equipment PCL.....	6,146,500	312,251
Sahamitr Pressure Container PCL.....	1,503,700	641,350
Saha-Union PCL.....	729,300	525,033
* Samart Corp. PCL.....	4,476,400	705,328
Samart Telcoms PCL.....	2,507,300	432,528
Sansiri PCL.....	119,702,985	3,251,915
Sappe PCL.....	1,043,400	1,041,699
SC Asset Corp. PCL.....	19,148,816	1,758,299
SCB X PCL.....	2,083,969	5,746,342
SCG Ceramics PCL.....	6,102,500	329,910
SCG Packaging PCL.....	1,832,500	2,538,916
* SEAFCO PCL.....	4,373,184	408,687
* Seafresh Industry PCL.....	8,574,700	778,036
Sena Development PCL.....	4,526,850	474,698
* SENA J Property PCL.....	10,200,800	304,832
Sermasang Power Corp. Co. Ltd.....	3,271,879	839,969
* Seven Utilities & Power PLC.....	15,402,000	372,393
Siam Cement PCL, NVDR.....	321,900	3,261,850
Siam Cement PCL.....	1,097,700	11,123,121
Siam City Cement PCL.....	565,188	2,333,838
Siam City Cement PCL, NVDR.....	24	99
Siam Global House PCL.....	5,221,090	2,666,571
Siamgas & Petrochemicals PCL.....	5,977,300	1,883,637
Siamrajathanee PCL.....	735,860	235,891
Sikarin PCL, Class F.....	1,105,200	363,296
* Simat Technologies PCL.....	1,956,000	122,217
Singer Thailand PCL.....	15,600	17,588
* Singha Estate PCL.....	24,162,717	1,234,064
Sino-Thai Engineering & Construction PCL.....	9,037,787	2,970,856
SiS Distribution Thailand PCL.....	242,500	186,108
SISB PCL.....	1,451,200	516,455
* SKY ICT PCL, Class F.....	369,100	104,283
SNC Former PCL.....	2,153,400	1,082,258
Somboon Advance Technology PCL.....	2,628,725	1,271,157
SPCG PCL.....	3,684,200	1,571,365
Sri Trang Agro-Industry PCL.....	9,782,540	5,766,942
Sri Trang Gloves Thailand PCL.....	5,160,400	2,285,100
Sriracha Construction PCL.....	611,200	169,363
Srisawad Corp. PCL.....	3,435,922	4,643,769
Srisawad Finance PCL.....	803,800	616,880
Sriithai Superware PCL.....	8,065,200	276,070
Srivichai Vejvivat PCL.....	3,082,500	929,523
Star Petroleum Refining PCL.....	13,627,200	4,331,384
Starflex PCL.....	597,200	55,161
Starflex PCL.....	16,230	238
* STARK Corp. PCL.....	14,401,800	1,690,187
Stars Microelectronics Thailand PCL.....	5,429,000	675,491
* STP & I PCL.....	10,493,533	1,060,471
Supalai PCL.....	12,393,725	6,531,874
Super Energy Corp. PCL.....	123,434,500	2,380,834
Susco PCL.....	4,960,000	468,916

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**EMERGING MARKETS CORE EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value»
THAILAND — (Continued)		
SVI PCL.....	3,325,000	\$ 709,080
Synnex Thailand PCL.....	1,660,160	847,895
Syntec Construction PCL.....	8,081,900	344,705
TAC Consumer PCL, Class F.....	2,624,600	470,588
Taokaenoi Food & Marketing PCL, Class F.....	3,399,100	660,244
Tata Steel Thailand PCL.....	20,812,400	576,709
Thai Nakarin Hospital PCL.....	168,000	165,444
Thai Oil PCL.....	4,910,700	6,837,092
Thai Rayon PCL.....	8,100	10,562
* Thai Reinsurance PCL.....	9,194,700	264,775
Thai Rubber Latex Group PCL.....	1,400,200	85,967
Thai Solar Energy PCL, Class F.....	4,447,790	256,162
Thai Stanley Electric PCL, NVDR.....	7,500	34,535
Thai Stanley Electric PCL, Class F.....	226,500	1,042,971
Thai Union Group PCL, Class F.....	15,333,760	6,790,011
Thai Vegetable Oil PCL.....	4,250,325	3,521,731
Thai Wah PCL, Class F.....	4,081,100	620,868
Thaicom PCL.....	5,582,600	1,334,607
Thaifoods Group PCL, Class F.....	13,207,100	2,045,109
Thaire Life Assurance PCL, Class F.....	4,643,900	557,621
Thaivivat Insurance PCL.....	451,500	209,743
Thanachart Capital PCL.....	2,167,400	2,222,748
Thitikon PCL.....	2,115,000	571,699
Thonburi Healthcare Group PCL.....	1,311,100	2,306,268
Thoresen Thai Agencies PCL.....	17,155,000	4,101,168
Tipco Asphalt PCL, NVDR.....	1,259,700	547,547
Tipco Asphalt PCL.....	4,581,900	1,991,589
TIPCO Foods PCL.....	1,635,500	386,548
Tisco Financial Group PCL, NVDR.....	90	216
Tisco Financial Group PCL.....	1,033,800	2,485,501
TKS Technologies PCL.....	2,134,900	550,979
TMBThanachart Bank PCL.....	78,391,983	2,555,566
TMT Steel PCL.....	2,927,800	644,259
TOA Paint Thailand PCL.....	1,606,100	1,199,885
Total Access Communication PCL.....	3,069,700	3,836,083
Total Access Communication PCL, NVDR.....	525,100	649,064
TPC Power Holding PCL, Class F.....	1,573,000	339,727
TPI Polene PCL.....	61,992,210	2,660,899
TPI Polene Power PCL.....	15,158,400	1,523,664
TQM Corp. PCL.....	2,748,800	3,360,391
* TRC Construction PCL.....	8,859,800	72,207
Triple i Logistics PCL.....	1,005,900	363,447
* Triton Holding PCL.....	5,331,300	27,518
True Corp. PCL.....	71,771,748	9,242,002
* TTCL PCL.....	3,006,878	392,095
TTW PCL.....	7,020,600	1,983,544
* U City PLC, Class F.....	42,111,064	1,315,613
Union Auction PCL.....	1,795,900	392,746
* Unique Engineering & Construction PCL.....	5,522,405	717,118
United Paper PCL.....	2,493,800	1,144,939
* United Power of Asia PCL, Class F.....	19,913,318	140,654
Univanich Palm Oil PCL.....	4,913,500	1,007,795
Univentures PCL.....	5,924,900	408,836
Vanachai Group PCL.....	6,163,940	1,230,779
VGI PCL.....	7,913,100	937,276
Vibhavadi Medical Center PCL.....	2,329,100	154,387
WHA Corp. PCL.....	26,583,700	2,166,561
WHA Utilities & Power PCL.....	5,138,700	519,314
WICE Logistics PCL.....	3,049,700	944,487

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	Shares	Value»
THAILAND — (Continued)		
Workpoint Entertainment PCL.....	2,432,980	\$ 1,255,817
YGGDRAZIL Group PCL.....	427,300	88,223
Ziga Innovation PCL.....	3,087,600	440,367
TOTAL THAILAND.....		594,108,026
TURKEY — (0.4%)		
Afyon Cimento Sanayi TAS.....	607,536	123,104
Agesa Hayat ve Emeklilik AS.....	98,867	112,468
# Akbank TAS.....	7,706,709	3,730,872
Akcansa Cimento AS.....	54,323	74,315
Aksa Akrilik Kimya Sanayii AS.....	1,210,818	3,982,507
# Aksa Enerji Uretim AS.....	1,613,544	2,720,989
# Alarko Holding AS.....	622,104	1,357,703
#* Albaraka Turk Katilim Bankasi AS.....	8,129,211	618,881
Alkim Alkali Kimya AS.....	244,774	292,974
* Anadolu Anonim Turk Sigorta Sirketi.....	1,517,132	521,358
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	102,907	211,456
Anadolu Hayat Emeklilik AS.....	426,292	295,017
# Arcelik AS.....	790,010	2,868,123
Aselsan Elektronik Sanayi Ve Ticaret AS.....	1,353,140	1,678,437
Aygaz AS.....	285,711	593,247
# Bera Holding AS.....	1,753,491	1,443,754
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	141,346	34,635
BIM Birlesik Magazalar AS.....	1,091,078	5,623,625
Bizim Toptan Satis Magazalari AS.....	8,342	10,743
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	172,526	417,312
Borusan Yatirim ve Pazarlama AS.....	2,670	59,479
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	161,874	338,687
* Bursa Cimento Fabrikasi AS.....	1,148,817	163,851
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	183,194	295,495
Cimsa Cimento Sanayi VE Ticaret AS.....	275,091	597,705
Coca-Cola Icecek AS.....	339,109	2,751,449
Deva Holding AS.....	174,912	330,197
#* Dogan Sirketler Grubu Holding AS.....	4,545,573	988,159
Dogus Otomotiv Servis ve Ticaret AS.....	143,377	679,133
# EGE Endustri VE Ticaret AS.....	6,534	779,896
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	609,286	483,197
#Ω Enerjisa Enerji AS.....	855,098	724,016
Enka Insaat ve Sanayi AS.....	2,947,288	3,074,852
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	35,963	229,144
# Eregli Demir ve Celik Fabrikalari TAS.....	1,608,201	2,491,136
* Fenerbahce Futbol AS.....	236,837	666,179
# Ford Otomotiv Sanayi AS.....	173,167	2,945,884
#* Global Yatirim Holding AS.....	958,835	167,479
#*†† Goldas Kuyumculuk Sanayi Ithalat Ve Bagli Ortakliklari.....	61,429	0
* Goodyear Lastikleri TAS.....	406,821	238,983
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	913,519	453,747
* GSD Holding AS.....	2,231,315	501,750
#* Gubre Fabrikalari TAS.....	138,251	689,281
#* Hektas Ticaret TAS.....	2,020,451	3,716,901
* Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	1	0
#* Ihlas Holding AS.....	1,908,997	60,801
#* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	610,163	599,695
#* Is Finansal Kiralama AS.....	483,788	101,914
Is Yatirim Menkul Degerler AS, Class A.....	988,478	1,160,750
# Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	583,082	276,321
# Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	4,894,375	2,931,602
# Kartonsan Karton Sanayi ve Ticaret AS.....	87,726	372,109
* Kerevitas Gida Sanayi ve Ticaret AS.....	197,574	81,882

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
TURKEY — (Continued)		
KOC Holding AS.....	867,105	\$ 1,792,297
* Konya Cimento Sanayii AS.....	3,105	195,814
# Kordsa Teknik Tekstil AS.....	314,383	850,376
# Koza Altin Isletmeleri AS.....	95,465	863,037
#* Koza Anadolu Metal Madencilik Isletmeleri AS.....	1,086,569	1,725,602
Logo Yazilim Sanayi Ve Ticaret AS.....	340,190	869,913
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	33,564	118,151
#* Metro Ticari ve Mali Yatirimlar Holding AS.....	1,409,645	78,680
#* Migros Ticaret AS.....	440,775	1,381,002
*Ω MLP Saglik Hizmetleri AS.....	6,210	14,239
* NET Holding AS.....	1,606,416	1,004,200
* Netas Telekomunikasyon AS.....	130,602	134,002
Nuh Cimento Sanayi AS.....	267,266	873,234
# Otokar Otomotiv Ve Savunma Sanayi AS.....	37,931	1,015,439
* Oyak Cimento Fabrikalari AS.....	148,965	105,144
#* Pegasus Hava Tasimaciligi AS.....	113,658	1,063,627
#* Petkim Petrokimya Holding AS.....	4,872,598	2,427,307
Polisan Holding AS.....	268,901	84,344
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	1,527,801	1,187,354
#* Sasa Polyester Sanayi AS.....	705,410	1,758,659
#* Sekerbank Turk AS.....	2,878,049	275,615
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	665,021	631,813
Tat Gida Sanayi AS.....	239,350	245,782
#* TAV Havalimanlari Holding AS.....	829,807	2,607,368
# Tekfen Holding AS.....	740,457	1,054,582
Tofas Turk Otomobil Fabrikasi AS.....	603,478	2,491,701
* Turcas Petrol AS.....	450,747	201,776
#* Turk Hava Yollari AO.....	2,612,248	7,348,043
# Turk Telekomunikasyon AS.....	2,341,298	1,186,631
# Turk Traktor ve Ziraat Makineleri AS.....	38,668	514,369
# Turkcell Iletisim Hizmetleri AS.....	4,561,049	4,333,685
Turkcell Iletisim Hizmetleri AS, ADR.....	7,496	17,915
#* Turkiye Halk Bankasi AS.....	1,617,197	440,517
# Turkiye Is Bankasi AS, Class C.....	9,373,425	2,747,405
* Turkiye Petrol Rafinerileri AS.....	147,301	2,206,466
#* Turkiye Sinai Kalkinma Bankasi AS.....	11,874,122	1,754,016
# Turkiye Sise ve Cam Fabrikalari AS.....	3,080,067	3,763,753
#* Turkiye Vakiflar Bankasi TAO, Class D.....	1,980,019	432,422
#* Ulker Biskuvi Sanayi AS.....	561,337	462,482
# Vestel Elektronik Sanayi ve Ticaret AS.....	626,462	843,030
# Yapi ve Kredi Bankasi AS.....	6,653,329	1,770,930
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	837,976	690,319
* Zorlu Enerji Elektrik Uretim AS.....	2,004,113	233,269
TOTAL TURKEY.....		109,459,504
UNITED ARAB EMIRATES — (0.9%)		
Abu Dhabi Commercial Bank PJSC.....	5,794,453	14,402,463
Abu Dhabi Islamic Bank PJSC.....	7,360,720	18,241,526
Abu Dhabi National Hotels.....	36,334	38,086
Abu Dhabi National Insurance Co. PSC.....	124,046	208,061
Abu Dhabi National Oil Co. for Distribution PJSC.....	6,291,035	7,335,901
Abu Dhabi Ship Building Co. PJSC.....	382,551	377,687
Agthia Group PJSC.....	1,737,908	2,527,745
Air Arabia PJSC.....	9,396,532	5,637,167
* Ajman Bank PJSC.....	2,920,794	603,625
Aldar Properties PJSC.....	13,878,987	18,541,161
Amanat Holdings PJSC.....	4,488,980	1,135,940
* Amlak Finance PJSC.....	7,345,528	975,889
* Apex Investment Co. PSC.....	1,057,793	1,429,568

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
UNITED ARAB EMIRATES — (Continued)			
*††	Arabtec Holding PJSC.....	1,809,860	\$ 0
	Aramex PJSC.....	4,833,611	4,983,154
*	Arkan Building Materials Co.....	1,724,199	559,649
	Dana Gas PJSC.....	27,863,008	7,594,469
*	Deyaar Development PJSC.....	11,234,777	1,533,443
	Dubai Financial Market PJSC.....	10,665,324	4,987,783
	Dubai Investments PJSC.....	9,724,710	6,122,607
	Dubai Islamic Bank PJSC.....	8,332,681	13,353,165
*	Emaar Development PJSC.....	7,058,401	8,534,483
	Emaar Properties PJSC.....	18,270,628	27,418,591
	Emirates Driving Co.....	1,962	10,672
	Emirates Integrated Telecommunications Co. PJSC.....	536,689	895,281
	Emirates NBD Bank PJSC.....	1,045,717	3,935,661
	Emirates Telecommunications Group Co. PJSC.....	3,721,857	28,246,769
*	Eshraq Investments PJSC.....	11,816,153	1,072,397
	First Abu Dhabi Bank PJSC.....	6,733,783	35,638,518
*	Gulf Navigation Holding PJSC.....	388,585	31,579
*	Gulf Pharmaceutical Industries PSC.....	650,307	242,852
*	International Holding Co. PJSC.....	16,916	1,362,049
	Islamic Arab Insurance Co.....	3,231,663	501,412
*	Manazel PJSC.....	13,595,589	1,438,069
	National Central Cooling Co. PJSC.....	741,177	563,825
*	Palms Sports PrJSC.....	5,505	15,775
*	RAK Properties PJSC.....	9,689,646	1,831,665
	Ras Al Khaimah Ceramics.....	2,125,968	1,656,564
*	SHUAA Capital PSC.....	7,253,357	987,891
*	Union Properties PJSC.....	16,951,111	1,143,414
TOTAL UNITED ARAB EMIRATES.....			226,116,556
UNITED KINGDOM — (0.0%)			
	Bytes Technology Group PLC.....	34,924	192,044
UNITED STATES — (0.0%)			
	Sempra Energy.....	40,852	6,691,287
TOTAL COMMON STOCKS.....			24,312,209,890
PREFERRED STOCKS — (1.2%)			
BRAZIL — (1.1%)			
	Alpargatas SASeries D.....	411,586	1,749,246
	Banco ABC Brasil SA.....	624,530	2,079,715
Ω	Banco BMG SASeries B.....	684,000	326,526
	Banco Bradesco SA.....	4,840,317	16,305,585
	Banco do Estado do Rio Grande do Sul SA Class B.....	1,623,428	3,140,742
	Banco Pan SA.....	1,417,490	1,819,086
	Braskem SA Class A.....	64,082	454,411
	Centrais Eletricas Brasileiras SA Class B.....	630,303	5,765,687
	Centrais Eletricas Santa CatarinaSeries A.....	66,063	683,089
	Cia de Saneamento do ParanaSeries A.....	5,415,406	3,924,890
	Cia de Transmissao de Energia Eletrica Paulista.....	759,495	3,345,295
	Cia Energetica de Minas Gerais.....	4,215,319	9,157,184
	Cia Energetica do Ceara Class A.....	85,030	768,772
	Cia Ferro Ligas da Bahia - FERBASA.....	393,782	3,618,097
	Cia Paranaense de Energia.....	5,225,310	7,059,183
	Eucatex SA Industria e Comercio.....	242,659	386,915
	Gerdau SA.....	2,290,526	10,828,215
	Itau Unibanco Holding SA.....	8,752,363	39,954,932
	Marcopolo SA.....	3,615,445	1,725,933
	Petroleo Brasileiro SA.....	22,001,222	145,212,062

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

Shares	Value»
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BRAZIL — (Continued)		
Randon SA Implementos e Participacoes	1,650,226	\$ 3,205,344
Schulz SA	771,160	648,334
Taurus Armas SA	409,525	1,478,504
Track & Field Co. SA	168,200	322,805
Unipar Carbocloro SA Class B	550,136	8,856,881
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A	4,787,167	7,966,121
TOTAL BRAZIL		280,783,554
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B	329,325	358,526
Embotelladora Andina SA Class B	1,123,248	2,038,076
TOTAL CHILE		2,396,602
COLOMBIA — (0.1%)		
Banco Davivienda SA	393,104	2,807,755
Bancolombia SA	245,604	1,811,523
Grupo Argos SA	93,838	168,545
Grupo Aval Acciones y Valores SA	10,468,688	1,807,051
Grupo de Inversiones Suramericana SA	229,559	824,635
TOTAL COLOMBIA		7,419,509
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%	1,187,747	905,906
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.	3,931	211,391
TAIWAN — (0.0%)		
China Development Financial Holding Corp.	2,798,580	792,863
THAILAND — (0.0%)		
* U City PLC	28,578,717	652,163
TOTAL PREFERRED STOCKS		293,161,988
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* Zhong An Group Ltd. Rights 12/31/22	77,430	0
MALAYSIA — (0.0%)		
#* Yinson Holdings Bhd	1,004,862	99,346
SOUTH KOREA — (0.0%)		
* HSD Engine Co. Ltd.	23,060	31,774
* NOVAREX Co. Ltd.	1,597	6,515
TOTAL SOUTH KOREA		38,289
TAIWAN — (0.0%)		
* Acon Holding, Inc.	229,955	5,760
* CCP Contact Probes Co. Ltd.	7,671	6,226
* GlycoNex, Inc.	7,828	1,673
* GMI Technology, Inc.	126,566	5,918
* Hiwin Technologies Corp.	35,029	64,931
* Jinan Acetate Chemical Co. Ltd.	211	46
* OFCO Industrial Corp.	4,697	243
* RichWave Technology Corp.	4,804	5,856
* Unitech Printed Circuit Board Corp.	248,679	24,917

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## EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

Shares	Value»
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TAIWAN — (Continued)		
* Waffer Technology Corp.....	41,852	\$ 12,930
* Walsin Lihwa Corp.....	626,577	18,834
* YFC-Boneagle Electric Co. Ltd.....	31,455	10,979
* Yulon Finance Corp.....	124,380	118,394
TOTAL TAIWAN.....		276,707
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	2,914,750	253,388
* Alpha Divisions PCL Right.....	154,790	1,093
* Aqua W3 Warrants 03/11/2023.....	2,317,300	2,518
* Ekachai Medical Care PCL Warrants 11/14/24.....	21,725	939
* EP W4 Warrants 04/27/2023.....	599,876	5,052
* Interlink Telecom PCL.....	1,056,480	3,157
* MBK PCL.....	283,859	96,393
* Tritn W5 Warrants 03/15/2023.....	279,760	380
* United Power of Asia PCL Warrants 12/14/2021.....	1,354,800	0
* Vibhavadi Medical Center PCL.....	194,092	0
TOTAL THAILAND.....		362,920
TOTAL RIGHTS/WARRANTS.....		777,262
TOTAL INVESTMENT SECURITIES (Cost \$20,491,863,405).....		24,606,149,140
		Value†
SECURITIES LENDING COLLATERAL — (1.2%)		
@\$ The DFA Short Term Investment Fund.....	26,444,406	305,882,439
TOTAL INVESTMENTS — (100.0%) (Cost \$20,797,743,544)^.....		\$24,912,031,579

As of July 31, 2022, Emerging Markets Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	1,161	09/16/22	\$229,982,260	\$239,949,675	\$9,967,415
<b>Total Futures Contracts.....</b>			<b>\$229,982,260</b>	<b>\$239,949,675</b>	<b>\$9,967,415</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$1,002,065,359	\$ 2,711,286	—	\$ 1,004,776,645
Chile.....	33,955,953	86,677,744	—	120,633,697
China.....	680,218,766	6,270,532,365	\$ 14,994,824	6,965,745,955
Colombia.....	30,306,605	551,546	—	30,858,151
Czech Republic.....	—	33,229,156	—	33,229,156
Egypt.....	167,989	8,451,817	—	8,619,806
Greece.....	263,654	61,735,395	144,280	62,143,329
Hong Kong.....	—	4,849,637	42,496	4,892,133
Hungary.....	—	33,408,912	—	33,408,912

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Investments in Securities (Market Value)				
	Level 1	Level 2	Level 3	Total
India.....	\$ 167,920,535	\$ 3,728,213,275	\$ 14,567	\$ 3,896,148,377
Indonesia.....	15,713,444	500,739,735	790,172	517,243,351
Malaysia.....	—	402,663,562	174,094	402,837,656
Mexico.....	572,962,423	3,021,508	22,095	576,006,026
Peru.....	20,595,385	—	446	20,595,831
Philippines.....	4,381,897	193,170,512	725	197,553,134
Poland.....	—	179,909,325	—	179,909,325
Qatar.....	—	168,904,320	—	168,904,320
Saudi Arabia.....	1,188,722	921,611,758	—	922,800,480
South Africa.....	89,610,875	873,408,568	—	963,019,443
South Korea.....	53,077,074	3,012,799,976	1,982,052	3,067,859,102
Taiwan.....	332,311,304	3,865,573,855	572,485	4,198,457,644
Thailand.....	577,705,244	16,402,782	—	594,108,026
Turkey.....	17,915	109,441,589	—	109,459,504
United Arab Emirates.....	—	226,116,556	—	226,116,556
United Kingdom.....	—	192,044	—	192,044
United States.....	—	6,691,287	—	6,691,287
Preferred Stocks				
Brazil.....	280,457,028	326,526	—	280,783,554
Chile.....	—	2,396,602	—	2,396,602
Colombia.....	7,419,509	—	—	7,419,509
Philippines.....	—	905,906	—	905,906
South Korea.....	—	211,391	—	211,391
Taiwan.....	—	792,863	—	792,863
Thailand.....	652,163	—	—	652,163
Rights/Warrants				
Malaysia.....	—	99,346	—	99,346
South Korea.....	—	38,289	—	38,289
Taiwan.....	—	276,707	—	276,707
Thailand.....	—	362,920	—	362,920
Securities Lending Collateral.....	—	305,882,439	—	305,882,439
Futures Contracts**.....	9,967,415	—	—	9,967,415
<b>TOTAL.....</b>	<b>\$3,880,959,259</b>	<b>\$21,022,301,499</b>	<b>\$18,738,236^</b>	<b>\$24,921,998,994</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

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## U.S. LARGE CAP EQUITY PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Shares	Value†
COMMON STOCKS — (99.4%)		

COMMUNICATION SERVICES — (8.7%)

	Activision Blizzard, Inc.	33,967	\$ 2,715,662
*	Alphabet, Inc., Class A	274,600	31,941,472
*	Alphabet, Inc., Class C	262,700	30,641,328
	AT&T, Inc.	327,534	6,151,088
	Cable One, Inc.	641	882,452
*	Charter Communications, Inc., Class A	7,048	3,045,441
	Comcast Corp., Class A	204,064	7,656,481
#*	DISH Network Corp., Class A	30,038	521,760
	Electronic Arts, Inc.	9,064	1,189,469
*	Endeavor Group Holdings, Inc., Class A	7,973	181,705
*	Facebook, Inc., Class A	126,243	20,085,261
	Fox Corp., Class A	29,825	987,506
	Fox Corp., Class B	22,186	685,547
	Interpublic Group of Cos., Inc.	51,677	1,543,592
*	Liberty Broadband Corp., Class A	2,108	227,516
*	Liberty Broadband Corp., Class C	9,728	1,059,671
*	Liberty Media Corp.-Liberty Formula One, Class A	1,915	118,711
#*	Liberty Media Corp.-Liberty Formula One, Class C	14,506	983,072
*	Liberty Media Corp.-Liberty SiriusXM, Class A	8,443	336,453
*	Liberty Media Corp.-Liberty SiriusXM, Class C	17,636	702,265
*	Live Nation Entertainment, Inc.	8,634	811,510
#	Lumen Technologies, Inc.	142,471	1,551,509
*	Match Group, Inc.	10,585	775,986
*	Netflix, Inc.	16,465	3,702,978
	News Corp., Class A	30,333	519,908
	News Corp., Class B	17,470	301,882
	Omnicom Group, Inc.	25,659	1,792,025
#	Paramount Global, Class A	868	23,471
	Paramount Global, Class B	44,917	1,062,287
*	Pinterest, Inc., Class A	18,927	368,698
#*	ROBLOX Corp., Class A	4,914	210,958
#*	Roku, Inc.	3,149	206,322
#	Sirius XM Holdings, Inc.	57,726	385,610
*	Snap, Inc., Class A	24,862	245,637
*	Spotify Technology SA	6,264	707,957
*	Take-Two Interactive Software, Inc.	10,912	1,448,350
*	T-Mobile U.S., Inc.	29,414	4,207,967
*	Twitter, Inc.	37,663	1,567,157
	Verizon Communications, Inc.	262,224	12,112,127
*	Walt Disney Co.	66,764	7,083,660
*	Warner Bros Discovery, Inc.	128,399	1,925,985
	Warner Music Group Corp., Class A	2,458	73,740
TOTAL COMMUNICATION SERVICES			152,742,176

CONSUMER DISCRETIONARY — (10.9%)

	Advance Auto Parts, Inc.	6,492	1,256,981
*	Amazon.com, Inc.	340,423	45,940,084
*	Aptiv PLC	18,286	1,918,019
	Aramark	17,018	568,401
*	AutoZone, Inc.	695	1,485,486
	Bath & Body Works, Inc.	10,378	368,834
	Best Buy Co., Inc.	21,374	1,645,584
*	Booking Holdings, Inc.	1,861	3,602,319

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
BorgWarner, Inc.	24,939	\$ 959,154
* Burlington Stores, Inc.	4,940	697,182
* Caesars Entertainment, Inc.	15,188	693,940
* CarMax, Inc.	14,916	1,484,739
#* Carnival Corp.	66,617	603,550
#* Carvana Co.	1,784	52,004
#* Chewy, Inc., Class A	2,699	104,748
* Chipotle Mexican Grill, Inc.	1,180	1,845,780
Churchill Downs, Inc.	892	187,142
Darden Restaurants, Inc.	9,900	1,232,451
Dollar General Corp.	10,551	2,621,185
* Dollar Tree, Inc.	27,935	4,619,332
Domino's Pizza, Inc.	1,361	533,662
DR Horton, Inc.	36,935	2,882,038
eBay, Inc.	43,364	2,108,791
* Etsy, Inc.	4,630	480,224
* Expedia Group, Inc.	4,817	510,843
* Five Below, Inc.	664	84,374
#* Floor & Decor Holdings, Inc., Class A	2,654	213,833
Ford Motor Co.	145,104	2,131,578
Garmin Ltd.	14,209	1,387,083
* General Motors Co.	60,444	2,191,699
Genuine Parts Co.	10,106	1,544,904
Hasbro, Inc.	13,563	1,067,679
Hilton Worldwide Holdings, Inc.	10,544	1,350,370
Home Depot, Inc.	38,363	11,544,961
* Hyatt Hotels Corp., Class A	2,873	237,741
* Las Vegas Sands Corp.	19,067	718,635
Lear Corp.	5,632	851,220
Lennar Corp., Class A	22,658	1,925,930
Lennar Corp., Class B	1,823	123,745
# Levi Strauss & Co., Class A	5,125	96,965
Lithia Motors, Inc.	3,716	985,780
LKQ Corp.	27,916	1,530,913
Lowe's Cos., Inc.	22,808	4,368,416
* Lululemon Athletica, Inc.	5,064	1,572,423
Marriott International, Inc., Class A	13,157	2,089,595
* Mattel, Inc.	38,722	898,350
McDonald's Corp.	27,606	7,270,592
MGM Resorts International	18,488	605,112
* Mohawk Industries, Inc.	6,810	874,949
Newell Brands, Inc.	43,782	884,834
NIKE, Inc., Class B	52,629	6,048,125
* NVR, Inc.	287	1,260,820
* O'Reilly Automotive, Inc.	2,346	1,650,622
# Penske Automotive Group, Inc.	10,200	1,167,798
Pool Corp.	2,189	783,005
PulteGroup, Inc.	31,872	1,390,257
Ralph Lauren Corp.	3,600	355,068
Ross Stores, Inc.	29,770	2,419,110
#* Royal Caribbean Cruises Ltd.	19,439	752,484
Service Corp. International	20,541	1,529,483
Starbucks Corp.	40,929	3,469,961
Tapestry, Inc.	38,204	1,284,800
Target Corp.	27,511	4,494,747
* Tesla, Inc.	31,107	27,730,335
TJX Cos., Inc.	58,890	3,601,712
Tractor Supply Co.	7,343	1,406,038
* Ulta Beauty, Inc.	3,201	1,244,901

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## U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Vail Resorts, Inc.	3,555	\$ 842,997
VF Corp.	23,862	1,066,154
Whirlpool Corp.	8,555	1,478,903
# Williams-Sonoma, Inc.	9,462	1,366,502
#* Wynn Resorts Ltd.	809	51,355
Yum! Brands, Inc.	10,177	1,247,090
TOTAL CONSUMER DISCRETIONARY		191,596,421
CONSUMER STAPLES — (6.9%)		
Albertsons Cos., Inc., Class A	4,700	126,195
Altria Group, Inc.	64,613	2,833,926
Archer-Daniels-Midland Co.	20,804	1,721,947
* BJ's Wholesale Club Holdings, Inc.	10,140	686,478
Brown-Forman Corp., Class A	3,116	225,598
Brown-Forman Corp., Class B	13,915	1,032,771
Bunge Ltd.	13,483	1,244,885
Campbell Soup Co.	37,650	1,858,028
Church & Dwight Co., Inc.	18,258	1,606,156
Clorox Co.	6,475	918,414
Coca-Cola Co.	197,203	12,654,517
Colgate-Palmolive Co.	37,158	2,925,821
Conagra Brands, Inc.	35,930	1,229,165
Constellation Brands, Inc., Class A	6,081	1,497,811
Costco Wholesale Corp.	19,258	10,424,355
* Darling Ingredients, Inc.	18,063	1,251,405
Estee Lauder Cos., Inc., Class A	9,330	2,548,023
General Mills, Inc.	31,966	2,390,737
Hershey Co.	6,929	1,579,535
Hormel Foods Corp.	36,869	1,819,116
J M Smucker Co.	8,290	1,096,933
Kellogg Co.	28,215	2,085,653
Keurig Dr Pepper, Inc.	23,660	916,588
Kimberly-Clark Corp.	14,860	1,958,399
Kraft Heinz Co.	24,761	911,948
Kroger Co.	91,614	4,254,554
Lamb Weston Holdings, Inc.	10,663	849,415
McCormick & Co., Inc.	15,527	1,356,283
McCormick & Co., Inc.	612	53,581
Molson Coors Beverage Co., Class B	14,862	888,005
Mondelez International, Inc., Class A	52,243	3,345,642
* Monster Beverage Corp.	14,708	1,465,211
PepsiCo, Inc.	68,049	11,905,853
Philip Morris International, Inc.	57,547	5,590,691
Procter & Gamble Co.	124,570	17,304,019
Sysco Corp.	24,181	2,052,967
Tyson Foods, Inc., Class A	25,906	2,279,987
* U.S. Foods Holding Corp.	7,901	248,882
Walgreens Boots Alliance, Inc.	33,725	1,336,185
Walmart, Inc.	81,268	10,731,439
TOTAL CONSUMER STAPLES		121,207,118
ENERGY — (5.7%)		
* Antero Resources Corp.	26,009	1,030,997
APA Corp.	12,986	482,690
Baker Hughes Co.	57,316	1,472,448
Cabot Oil & Gas Corp.	61,116	1,869,538
Cheniere Energy, Inc.	9,593	1,434,921
# Chesapeake Energy Corp.	9,807	923,525

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## U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
ENERGY — (Continued)		
Chevron Corp.	83,248	\$13,634,357
ConocoPhillips	81,906	7,980,102
Continental Resources, Inc.	16,493	1,136,203
Devon Energy Corp.	73,463	4,617,150
Diamondback Energy, Inc.	13,036	1,668,869
* DTE Midstream LLC	4,215	231,951
EOG Resources, Inc.	33,415	3,716,416
EQT Corp.	31,137	1,370,962
Exxon Mobil Corp.	180,754	17,520,485
Halliburton Co.	80,149	2,348,366
Hess Corp.	34,057	3,830,391
Kinder Morgan, Inc.	75,447	1,357,292
Marathon Oil Corp.	62,489	1,549,727
Marathon Petroleum Corp.	46,109	4,226,351
# New Fortress Energy, Inc.	8,686	425,353
Occidental Petroleum Corp.	117,269	7,710,437
ONEOK, Inc.	41,696	2,490,919
Ovintiv, Inc.	24,534	1,253,442
Phillips 66	17,787	1,583,043
Pioneer Natural Resources Co.	8,585	2,034,216
* Range Resources Corp.	13,045	431,398
Schlumberger NV	65,391	2,421,429
* Southwestern Energy Co.	52,520	370,791
Targa Resources Corp.	12,452	860,558
Texas Pacific Land Corp.	519	951,768
Valero Energy Corp.	30,268	3,352,786
Williams Cos., Inc.	104,801	3,572,666
TOTAL ENERGY		99,861,547
FINANCIALS — (11.7%)		
Aflac, Inc.	22,624	1,296,355
* Alleghany Corp.	1,279	1,071,137
Allstate Corp.	24,125	2,821,901
Ally Financial, Inc.	38,862	1,285,166
American Express Co.	37,281	5,742,020
American Financial Group, Inc.	10,631	1,421,152
American International Group, Inc.	30,735	1,591,151
Ameriprise Financial, Inc.	10,067	2,717,285
Aon PLC, Class A	10,564	3,074,547
Apollo Global Management, Inc.	30,109	1,719,224
* Arch Capital Group Ltd.	26,543	1,178,509
Ares Management Corp., Class A	7,408	530,783
Arthur J Gallagher & Co.	14,843	2,656,749
Assurant, Inc.	4,759	836,537
Bank of America Corp.	264,974	8,958,771
Bank of New York Mellon Corp.	35,222	1,530,748
* Berkshire Hathaway, Inc., Class B	65,477	19,682,386
BlackRock, Inc.	6,888	4,609,312
Blackstone, Inc.	25,683	2,621,464
Brown & Brown, Inc.	20,872	1,358,767
Capital One Financial Corp.	19,913	2,187,045
Cboe Global Markets, Inc.	10,262	1,266,126
Charles Schwab Corp.	54,310	3,750,106
Chubb Ltd.	14,970	2,823,941
Cincinnati Financial Corp.	11,930	1,161,266
Citigroup, Inc.	72,014	3,737,527
Citizens Financial Group, Inc.	33,028	1,254,073
CME Group, Inc.	12,698	2,532,997
CNA Financial Corp.	6,080	257,914

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
CONTINUED

		Shares	Value†
FINANCIALS — (Continued)			
#*	Coinbase Global, Inc., Class A.....	5,896	\$ 371,212
	Comerica, Inc.....	13,659	1,062,260
	Commerce Bancshares, Inc.....	12,840	892,252
	Cullen/Frost Bankers, Inc.....	1,341	174,866
	Discover Financial Services.....	32,014	3,233,414
	East West Bancorp, Inc.....	14,008	1,005,494
	Equitable Holdings, Inc.....	52,296	1,486,775
	Erie Indemnity Co., Class A.....	4,104	834,589
	Everest Re Group Ltd.....	2,916	762,097
	FactSet Research Systems, Inc.....	2,052	881,703
	Fidelity National Financial, Inc.....	37,017	1,479,199
	Fifth Third Bancorp.....	51,215	1,747,456
	First Citizens BancShares, Inc., Class A.....	862	652,258
	First Horizon Corp.....	52,153	1,166,141
	First Republic Bank.....	13,256	2,156,884
	Franklin Resources, Inc.....	33,869	929,704
	Globe Life, Inc.....	10,354	1,042,958
	Goldman Sachs Group, Inc.....	13,788	4,596,781
	Hartford Financial Services Group, Inc.....	30,658	1,976,521
	Huntington Bancshares, Inc.....	90,043	1,196,671
	Interactive Brokers Group, Inc., Class A.....	3,749	220,029
	Intercontinental Exchange, Inc.....	19,723	2,011,549
	Invesco Ltd.....	35,261	625,530
	JPMorgan Chase & Co.....	130,176	15,017,103
	KeyCorp.....	75,257	1,377,203
	KKR & Co., Inc.....	24,510	1,359,325
	Lincoln National Corp.....	18,047	926,533
	Loews Corp.....	18,507	1,078,033
	LPL Financial Holdings, Inc.....	5,729	1,202,632
	M&T Bank Corp.....	9,905	1,757,642
*	Market Corp.....	959	1,243,957
	MarketAxess Holdings, Inc.....	3,059	828,316
	Marsh & McLennan Cos., Inc.....	23,598	3,869,128
	MetLife, Inc.....	25,776	1,630,332
	Moody's Corp.....	7,881	2,445,080
	Morgan Stanley.....	61,750	5,205,525
	Morningstar, Inc.....	4,163	1,063,022
	MSCI, Inc.....	3,083	1,483,971
	Nasdaq, Inc.....	15,199	2,749,499
	Northern Trust Corp.....	15,729	1,569,440
	PNC Financial Services Group, Inc.....	14,612	2,424,715
	Principal Financial Group, Inc.....	17,855	1,195,214
	Progressive Corp.....	21,467	2,469,993
	Prudential Financial, Inc.....	17,093	1,709,129
	Raymond James Financial, Inc.....	19,609	1,930,898
	Regions Financial Corp.....	74,541	1,578,778
	Reinsurance Group of America, Inc.....	3,700	428,386
#	Rocket Cos., Inc., Class A.....	9,767	92,982
	S&P Global, Inc.....	12,009	4,526,552
	SEI Investments Co.....	18,771	1,039,163
	Signature Bank.....	3,804	705,908
	State Street Corp.....	26,967	1,915,736
*	SVB Financial Group.....	5,512	2,224,368
	Synchrony Financial.....	60,987	2,041,845
	T Rowe Price Group, Inc.....	18,082	2,232,585
	Tradeweb Markets, Inc., Class A.....	6,784	478,408
	Travelers Cos., Inc.....	13,042	2,069,765
	Truist Financial Corp.....	47,039	2,374,058
	U.S. Bancorp.....	54,769	2,585,097

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
**CONTINUED**



	Shares	Value†
FINANCIALS — (Continued)		
Webster Financial Corp.....	17,500	\$ 812,875
Wells Fargo & Co.....	146,284	6,417,479
Western Alliance Bancorp.....	10,384	793,130
Willis Towers Watson PLC.....	8,655	1,791,066
WR Berkley Corp.....	22,549	1,409,989
Zions Bancorp NA.....	13,990	763,155
TOTAL FINANCIALS.....		206,999,317
HEALTH CARE — (13.7%)		
Abbott Laboratories.....	64,829	7,055,988
AbbVie, Inc.....	83,873	12,036,614
* ABIOMED, Inc.....	2,233	654,291
Agilent Technologies, Inc.....	11,573	1,551,939
## agilon health, Inc.....	11,008	275,530
* Align Technology, Inc.....	3,277	920,739
* Alnylam Pharmaceuticals, Inc.....	2,986	424,131
AmerisourceBergen Corp.....	9,942	1,450,836
Amgen, Inc.....	25,355	6,274,602
Anthem, Inc.....	10,663	5,087,317
* Avantor, Inc.....	34,936	1,013,843
Baxter International, Inc.....	33,155	1,944,872
Becton Dickinson & Co.....	10,071	2,460,446
* Biogen, Inc.....	11,131	2,393,833
* BioMarin Pharmaceutical, Inc.....	11,388	979,937
* Bio-Rad Laboratories, Inc., Class A.....	1,921	1,082,023
Bio-Techne Corp.....	1,725	664,608
* Boston Scientific Corp.....	51,954	2,132,712
Bristol-Myers Squibb Co.....	143,248	10,568,838
Bruker Corp.....	12,897	884,089
Cardinal Health, Inc.....	10,174	605,963
* Catalent, Inc.....	15,212	1,720,477
* Centene Corp.....	22,717	2,112,000
* Charles River Laboratories International, Inc.....	3,248	813,754
Cigna Corp.....	11,209	3,086,510
Cooper Cos., Inc.....	3,819	1,248,813
CVS Health Corp.....	46,328	4,432,663
Danaher Corp.....	25,494	7,430,736
* DaVita, Inc.....	11,225	944,696
DENTSPLY SIRONA, Inc.....	16,929	612,153
* DexCom, Inc.....	9,544	783,372
* Edwards Lifesciences Corp.....	19,376	1,948,063
* Elanco Animal Health, Inc.....	41,159	833,881
Eli Lilly & Co.....	40,436	13,331,345
## Exact Sciences Corp.....	11,085	499,934
Gilead Sciences, Inc.....	75,102	4,487,345
HCA Healthcare, Inc.....	8,770	1,862,923
* Henry Schein, Inc.....	13,610	1,072,876
* Hologic, Inc.....	27,263	1,946,033
* Horizon Therapeutics PLC.....	16,733	1,388,337
Humana, Inc.....	5,082	2,449,524
* IDEXX Laboratories, Inc.....	3,987	1,591,531
* Illumina, Inc.....	5,052	1,094,667
* Incyte Corp.....	15,787	1,226,334
* Insulet Corp.....	2,033	503,777
* Intuitive Surgical, Inc.....	11,020	2,536,473
* IQVIA Holdings, Inc.....	8,929	2,145,371
* Jazz Pharmaceuticals PLC.....	7,205	1,124,412
Johnson & Johnson.....	117,383	20,485,681
Laboratory Corp. of America Holdings.....	8,684	2,276,858

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## U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
HEALTH CARE — (Continued)		
McKesson Corp.....	6,418	\$ 2,192,260
Medtronic PLC.....	46,943	4,343,166
Merck & Co., Inc.....	125,339	11,197,786
* Mettler-Toledo International, Inc.....	1,123	1,515,747
* Moderna, Inc.....	17,724	2,908,331
* Molina Healthcare, Inc.....	4,190	1,373,147
* Neurocrine Biosciences, Inc.....	4,723	444,576
Organon & Co.....	14,469	458,957
PerkinElmer, Inc.....	6,423	983,811
Pfizer, Inc.....	260,747	13,170,331
Quest Diagnostics, Inc.....	13,222	1,805,729
* Regeneron Pharmaceuticals, Inc.....	6,258	3,640,216
* Repligen Corp.....	3,917	835,731
ResMed, Inc.....	6,049	1,454,906
Royalty Pharma PLC, Class A.....	19,043	828,180
* Seagen, Inc.....	6,515	1,172,570
STERIS PLC.....	7,072	1,595,797
Stryker Corp.....	10,433	2,240,487
* Syneos Health, Inc.....	7,700	609,378
Teleflex, Inc.....	3,423	823,095
Thermo Fisher Scientific, Inc.....	15,127	9,052,148
* United Therapeutics Corp.....	3,200	739,424
UnitedHealth Group, Inc.....	34,736	18,838,722
Universal Health Services, Inc., Class B.....	8,326	936,425
* Veeva Systems, Inc., Class A.....	4,424	989,118
* Vertex Pharmaceuticals, Inc.....	11,724	3,287,527
Viatis, Inc.....	89,536	867,604
* Waters Corp.....	3,071	1,117,936
West Pharmaceutical Services, Inc.....	3,462	1,189,405
Zimmer Biomet Holdings, Inc.....	13,696	1,511,901
Zoetis, Inc.....	21,325	3,892,879
TOTAL HEALTH CARE.....		242,470,980
INDUSTRIALS — (10.1%)		
3M Co.....	29,700	4,254,228
Advanced Drainage Systems, Inc.....	9,200	1,091,120
AECOM.....	12,417	894,024
AGCO Corp.....	9,734	1,060,227
Allegion PLC.....	8,851	935,551
AMERCO.....	2,400	1,288,992
## American Airlines Group, Inc.....	35,712	489,612
AMETEK, Inc.....	21,370	2,639,195
AO Smith Corp.....	15,040	951,581
* Avis Budget Group, Inc.....	2,055	374,072
* Boeing Co.....	20,058	3,195,440
Booz Allen Hamilton Holding Corp., Class A.....	8,445	810,551
* Builders FirstSource, Inc.....	28,800	1,958,400
Carlisle Cos., Inc.....	3,294	975,353
Carrier Global Corp.....	74,060	3,001,652
Caterpillar, Inc.....	27,838	5,518,883
CH Robinson Worldwide, Inc.....	11,427	1,264,969
Cintas Corp.....	4,004	1,703,662
## Clarivate PLC.....	27,359	396,432
* Copart, Inc.....	14,879	1,906,000
* CoStar Group, Inc.....	21,040	1,527,294
CSX Corp.....	119,407	3,860,428
Cummins, Inc.....	12,538	2,774,785
Deere & Co.....	15,154	5,200,550
* Delta Air Lines, Inc.....	51,842	1,648,576

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
CONTINUED

	Shares	Value†
INDUSTRIALS — (Continued)		
Dover Corp.....	11,606	\$1,551,490
Eaton Corp. PLC.....	17,728	2,630,658
Emerson Electric Co.....	33,757	3,040,493
Equifax, Inc.....	8,946	1,868,909
Expeditors International of Washington, Inc.....	14,061	1,493,981
Fastenal Co.....	33,132	1,701,659
FedEx Corp.....	13,476	3,141,121
Fortive Corp.....	26,250	1,691,812
Fortune Brands Home & Security, Inc.....	15,426	1,074,884
* Generac Holdings, Inc.....	3,793	1,017,662
General Dynamics Corp.....	10,488	2,377,315
General Electric Co.....	38,886	2,874,064
Graco, Inc.....	15,037	1,009,885
HEICO Corp.....	3,099	488,743
HEICO Corp., Class A.....	4,305	549,662
Honeywell International, Inc.....	30,366	5,844,240
Howmet Aerospace, Inc.....	38,288	1,421,633
Hubbell, Inc.....	6,431	1,408,518
Huntington Ingalls Industries, Inc.....	3,466	751,567
IDEX Corp.....	5,108	1,066,295
Illinois Tool Works, Inc.....	14,782	3,071,108
Ingersoll Rand, Inc.....	30,695	1,528,611
Jacobs Engineering Group, Inc.....	10,097	1,386,318
JB Hunt Transport Services, Inc.....	9,109	1,669,406
Johnson Controls International PLC.....	34,075	1,836,983
Knight-Swift Transportation Holdings, Inc.....	20,768	1,141,202
L3Harris Technologies, Inc.....	7,096	1,702,827
Leidos Holdings, Inc.....	12,144	1,299,408
Lennox International, Inc.....	1,509	361,451
Lockheed Martin Corp.....	11,326	4,686,812
Masco Corp.....	10,053	556,735
* Middleby Corp.....	4,596	664,995
Nordson Corp.....	3,832	885,154
Norfolk Southern Corp.....	12,468	3,131,588
Northrop Grumman Corp.....	5,468	2,618,625
Old Dominion Freight Line, Inc.....	7,859	2,385,285
Otis Worldwide Corp.....	16,069	1,256,114
Owens Corning.....	12,012	1,113,993
PACCAR, Inc.....	24,567	2,248,372
Parker-Hannifin Corp.....	11,937	3,450,867
Pentair PLC.....	21,752	1,063,455
## Plug Power, Inc.....	41,378	883,006
Quanta Services, Inc.....	12,289	1,704,853
Raytheon Technologies Corp.....	54,306	5,061,862
Regal Rexnord Corp.....	5,531	742,813
Republic Services, Inc.....	11,003	1,525,676
Robert Half International, Inc.....	12,228	967,724
Rockwell Automation, Inc.....	5,547	1,416,038
Rollins, Inc.....	15,673	604,508
Sensata Technologies Holding PLC.....	13,780	612,797
Snap-on, Inc.....	5,847	1,310,020
* Southwest Airlines Co.....	43,542	1,659,821
Stanley Black & Decker, Inc.....	11,189	1,089,025
Tetra Tech, Inc.....	954	146,220
Textron, Inc.....	16,164	1,061,005
Toro Co.....	9,363	805,124
Trane Technologies PLC.....	15,446	2,270,408
* TransDigm Group, Inc.....	1,949	1,212,941
TransUnion.....	14,804	1,172,921

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**U.S. LARGE CAP EQUITY PORTFOLIO  
CONTINUED**

	Shares	Value†
INDUSTRIALS — (Continued)		
* Uber Technologies, Inc.....	29,580	\$ 693,651
Union Pacific Corp.....	31,142	7,078,577
* United Airlines Holdings, Inc.....	25,091	922,094
United Parcel Service, Inc., Class B.....	36,686	7,149,735
* United Rentals, Inc.....	8,970	2,894,350
Verisk Analytics, Inc.....	8,457	1,608,944
Waste Management, Inc.....	18,139	2,984,954
Watsco, Inc.....	3,162	866,230
Westinghouse Air Brake Technologies Corp.....	14,055	1,313,721
WW Grainger, Inc.....	3,240	1,761,037
Xylem, Inc.....	11,956	1,100,311
TOTAL INDUSTRIALS.....		177,405,843
INFORMATION TECHNOLOGY — (25.1%)		
Accenture PLC, Class A.....	34,875	10,680,817
* Adobe, Inc.....	17,791	7,296,445
* Advanced Micro Devices, Inc.....	57,252	5,408,596
* Akamai Technologies, Inc.....	14,245	1,370,654
Amdocs Ltd.....	16,285	1,417,772
Amphenol Corp., Class A.....	27,951	2,155,861
Analog Devices, Inc.....	18,365	3,158,045
* ANSYS, Inc.....	4,455	1,242,900
Apple, Inc.....	569,894	92,613,474
Applied Materials, Inc.....	46,978	4,978,728
* Arista Networks, Inc.....	15,534	1,811,730
* Aspen Technology, Inc.....	3,283	670,027
* Atlassian Corp. PLC, Class A.....	3,630	759,832
* Autodesk, Inc.....	9,645	2,086,406
Automatic Data Processing, Inc.....	19,828	4,780,927
## Avalara, Inc.....	311	27,188
# Bentley Systems, Inc., Class B.....	7,957	315,097
## Bill.Com Holdings, Inc.....	3,754	507,090
* Black Knight, Inc.....	11,932	783,694
* Block, Inc., Class A.....	9,451	718,843
Broadcom, Inc.....	19,992	10,705,316
Broadridge Financial Solutions, Inc.....	6,452	1,035,869
* Cadence Design Systems, Inc.....	10,828	2,014,874
CDW Corp.....	6,749	1,225,146
* Ceridian HCM Holding, Inc.....	9,635	527,709
* Ciena Corp.....	21,657	1,117,501
Cisco Systems, Inc.....	201,757	9,153,715
Citrix Systems, Inc.....	5,477	555,423
* Cloudflare, Inc., Class A.....	3,637	183,014
Cognex Corp.....	13,475	686,956
Cognizant Technology Solutions Corp., Class A.....	26,377	1,792,581
Concentrix Corp.....	4,700	628,672
Corning, Inc.....	69,592	2,558,202
* Crowdstrike Holdings, Inc., Class A.....	4,868	893,765
* Datadog, Inc., Class A.....	4,330	441,703
Dell Technologies, Inc., Class C.....	10,954	493,587
* DocuSign, Inc.....	4,816	308,128
Dolby Laboratories, Inc., Class A.....	6,404	495,670
* Dropbox, Inc., Class A.....	10,423	237,019
* DXC Technology Co.....	18,560	586,496
* Dynatrace, Inc.....	9,756	367,118
* Enphase Energy, Inc.....	4,650	1,321,437
Entegris, Inc.....	7,773	854,253
* EPAM Systems, Inc.....	2,400	838,200
* F5, Inc.....	6,243	1,044,828

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Fair Isaac Corp.....	925	\$ 427,378
Fidelity National Information Services, Inc.....	23,028	2,352,540
* First Solar, Inc.....	7,786	772,138
* Fiserv, Inc.....	21,476	2,269,584
* FleetCor Technologies, Inc.....	6,766	1,489,129
* Flex Ltd.....	52,100	875,280
* Fortinet, Inc.....	31,965	1,906,712
* Gartner, Inc.....	4,090	1,085,813
Genpact Ltd.....	23,592	1,134,303
Global Payments, Inc.....	15,412	1,885,196
* Globant SA.....	2,791	556,079
* GoDaddy, Inc., Class A.....	6,356	471,488
Hewlett Packard Enterprise Co.....	91,810	1,307,374
HP, Inc.....	36,905	1,232,258
* HubSpot, Inc.....	1,208	372,064
Intel Corp.....	188,983	6,861,973
International Business Machines Corp.....	46,943	6,139,675
Intuit, Inc.....	7,890	3,599,181
Jabil, Inc.....	21,178	1,256,703
Jack Henry & Associates, Inc.....	6,830	1,419,069
Juniper Networks, Inc.....	28,091	787,391
* Keysight Technologies, Inc.....	12,843	2,088,272
KLA Corp.....	7,083	2,716,614
Lam Research Corp.....	6,584	3,295,358
* Manhattan Associates, Inc.....	3,540	497,972
Marvell Technology, Inc.....	33,155	1,846,070
Mastercard, Inc., Class A.....	43,349	15,336,443
Microchip Technology, Inc.....	40,926	2,818,164
Micron Technology, Inc.....	49,013	3,031,944
Microsoft Corp.....	305,889	85,875,278
* MongoDB, Inc.....	1,556	486,203
Monolithic Power Systems, Inc.....	1,525	708,698
Motorola Solutions, Inc.....	6,415	1,530,555
NetApp, Inc.....	11,183	797,683
NortonLifeLock, Inc.....	22,329	547,730
NVIDIA Corp.....	89,368	16,231,910
NXP Semiconductors NV.....	10,711	1,969,539
* Okta, Inc.....	8,397	826,685
* ON Semiconductor Corp.....	35,060	2,341,307
Oracle Corp.....	62,536	4,867,802
#* Palantir Technologies, Inc., Class A.....	58,655	607,079
* Palo Alto Networks, Inc.....	2,466	1,230,781
Paychex, Inc.....	14,860	1,906,241
* Paycom Software, Inc.....	2,244	741,620
* Paylocity Holding Corp.....	2,900	597,197
* PayPal Holdings, Inc.....	37,226	3,221,166
* PTC, Inc.....	6,265	772,976
* Pure Storage, Inc., Class A.....	2,000	56,700
* Qorvo, Inc.....	10,024	1,043,198
QUALCOMM, Inc.....	55,647	8,072,154
* Qualtrics International, Inc., Class A.....	3,920	49,980
Roper Technologies, Inc.....	3,981	1,738,383
* Salesforce, Inc.....	32,878	6,050,210
Seagate Technology Holdings PLC.....	10,808	864,424
* ServiceNow, Inc.....	4,911	2,193,547
Skyworks Solutions, Inc.....	14,017	1,526,171
* Snowflake, Inc., Class A.....	3,256	488,107
* SolarEdge Technologies, Inc.....	1,688	607,899
* Splunk, Inc.....	3,957	411,172

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## U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
SS&C Technologies Holdings, Inc.....	24,089	\$ 1,425,346
* Synopsys, Inc.....	4,733	1,739,377
TD SYNnex Corp.....	6,285	631,140
TE Connectivity Ltd.....	14,975	2,002,607
* Teledyne Technologies, Inc.....	3,310	1,295,534
Teradyne, Inc.....	14,262	1,438,893
Texas Instruments, Inc.....	43,768	7,829,658
* Trade Desk, Inc., Class A.....	10,796	485,820
* Trimble, Inc.....	17,675	1,227,175
* Twilio, Inc., Class A.....	6,726	570,365
* Tyler Technologies, Inc.....	2,067	824,733
#* Unity Software, Inc.....	859	32,118
* VeriSign, Inc.....	4,386	829,656
# Visa, Inc., Class A.....	70,849	15,027,781
VMware, Inc., Class A.....	7,951	923,906
* Western Digital Corp.....	28,745	1,411,380
#* Wolfspeed, Inc.....	8,681	723,127
* Workday, Inc., Class A.....	4,820	747,582
* Zebra Technologies Corp., Class A.....	3,413	1,220,796
* Zendesk, Inc.....	3,012	227,165
* Zoom Video Communications, Inc., Class A.....	5,563	577,773
* Zscaler, Inc.....	2,717	421,298
TOTAL INFORMATION TECHNOLOGY.....		442,659,098
MATERIALS — (4.0%)		
Air Products & Chemicals, Inc.....	9,853	2,445,810
Albemarle Corp.....	6,251	1,527,182
Alcoa Corp.....	20,525	1,044,517
Amcor PLC.....	167,728	2,172,078
AptarGroup, Inc.....	9,206	992,039
Avery Dennison Corp.....	7,362	1,402,166
Ball Corp.....	23,950	1,758,409
* Berry Global Group, Inc.....	13,257	764,266
Celanese Corp.....	12,318	1,447,488
CF Industries Holdings, Inc.....	16,618	1,586,853
* Cleveland-Cliffs, Inc.....	84,918	1,503,898
Corteva, Inc.....	54,699	3,147,927
Crown Holdings, Inc.....	14,348	1,458,905
Dow, Inc.....	47,894	2,548,440
DuPont de Nemours, Inc.....	22,897	1,401,983
Eastman Chemical Co.....	10,573	1,014,268
Ecolab, Inc.....	10,122	1,671,851
FMC Corp.....	10,839	1,204,213
Freeport-McMoRan, Inc.....	86,281	2,722,166
International Flavors & Fragrances, Inc.....	18,621	2,309,935
International Paper Co.....	32,934	1,408,587
Linde PLC.....	18,643	5,630,186
LyondellBasell Industries NV, Class A.....	41,038	3,657,307
Martin Marietta Materials, Inc.....	4,677	1,646,678
Mosaic Co.....	28,274	1,488,909
Newmont Corp.....	37,557	1,700,581
Nucor Corp.....	28,534	3,874,917
Olin Corp.....	19,225	1,004,891
Packaging Corp. of America.....	12,009	1,688,585
PPG Industries, Inc.....	15,526	2,007,356
Reliance Steel & Aluminum Co.....	8,877	1,688,849
Royal Gold, Inc.....	1,460	152,964
RPM International, Inc.....	14,735	1,332,044
Sealed Air Corp.....	10,897	666,025

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**U.S. LARGE CAP EQUITY PORTFOLIO**  
CONTINUED

	Shares	Value†
MATERIALS — (Continued)		
# Sherwin-Williams Co.....	11,729	\$ 2,837,714
Southern Copper Corp.....	5,704	284,059
Steel Dynamics, Inc.....	26,812	2,088,119
Sylvamo Corp.....	2,480	97,315
Vulcan Materials Co.....	9,940	1,643,380
Westlake Corp.....	6,774	659,381
WestRock Co.....	20,502	868,465
TOTAL MATERIALS.....		70,550,706
REAL ESTATE — (0.2%)		
* CBRE Group, Inc., Class A.....	30,243	2,589,406
* Jones Lang LaSalle, Inc.....	3,869	737,702
* Zillow Group, Inc., Class A.....	4,544	159,040
#* Zillow Group, Inc., Class C.....	12,328	430,001
TOTAL REAL ESTATE.....		3,916,149
UTILITIES — (2.4%)		
AES Corp.....	25,221	560,411
Alliant Energy Corp.....	10,392	633,184
Ameren Corp.....	10,230	952,618
American Electric Power Co., Inc.....	19,408	1,912,852
American Water Works Co., Inc.....	6,788	1,055,127
Atmos Energy Corp.....	5,126	622,245
# Avangrid, Inc.....	5,483	267,187
CenterPoint Energy, Inc.....	22,462	711,821
CMS Energy Corp.....	10,354	711,630
Consolidated Edison, Inc.....	12,644	1,255,170
Constellation Energy Corp.....	12,896	852,426
Dominion Energy, Inc.....	28,952	2,373,485
DTE Energy Co.....	7,431	968,259
Duke Energy Corp.....	27,479	3,020,766
Edison International.....	14,205	962,673
Entergy Corp.....	7,258	835,613
Essential Utilities, Inc.....	9,352	485,743
Evergy, Inc.....	9,533	650,723
Eversource Energy.....	13,023	1,148,889
Exelon Corp.....	34,978	1,626,127
FirstEnergy Corp.....	22,399	920,599
NextEra Energy, Inc.....	72,866	6,156,448
NiSource, Inc.....	18,185	552,824
NRG Energy, Inc.....	41,425	1,563,794
* PG&E Corp.....	45,405	493,098
Pinnacle West Capital Corp.....	3,521	258,688
PPL Corp.....	28,399	825,843
Public Service Enterprise Group, Inc.....	18,907	1,241,623
Sempra Energy.....	11,302	1,873,872
Southern Co.....	37,918	2,915,515
UGI Corp.....	10,847	468,156
Vistra Corp.....	56,172	1,452,046
WEC Energy Group, Inc.....	11,711	1,215,719
Xcel Energy, Inc.....	20,820	1,523,608
TOTAL UTILITIES.....		43,068,782
TOTAL COMMON STOCKS		
Cost (\$934,846,997).....		1,752,478,137

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## U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	3,616,090	\$ 3,616,090
SECURITIES LENDING COLLATERAL — (0.4%)		
@\$ The DFA Short Term Investment Fund.....	667,336	7,719,074
TOTAL INVESTMENTS — (100.0%)		
(Cost \$946,181,499)^A.....		\$1,763,813,301

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 152,742,176	—	—	\$ 152,742,176
Consumer Discretionary.....	191,596,421	—	—	191,596,421
Consumer Staples.....	121,207,118	—	—	121,207,118
Energy.....	99,861,547	—	—	99,861,547
Financials.....	206,999,317	—	—	206,999,317
Health Care.....	242,470,980	—	—	242,470,980
Industrials.....	177,405,843	—	—	177,405,843
Information Technology.....	442,659,098	—	—	442,659,098
Materials.....	70,550,706	—	—	70,550,706
Real Estate.....	3,916,149	—	—	3,916,149
Utilities.....	43,068,782	—	—	43,068,782
Temporary Cash Investments.....	3,616,090	—	—	3,616,090
Securities Lending Collateral.....	—	\$7,719,074	—	7,719,074
TOTAL.....	\$1,756,094,227	\$7,719,074	—	\$1,763,813,301

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## DFA COMMODITY STRATEGY PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount^	Value†		Face Amount^	Value†
	(000)			(000)	
BONDS — (63.3%)			CANADA — (Continued)		



AUSTRALIA — (3.7%)				Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.400%, FRN			
APT Pipelines Ltd.				(r)	2.240%, 12/14/23	3,000	\$ 2,975,399
Ω	4.200%, 03/23/25	4,000	\$ 3,978,108	Canadian Natural Resources Ltd.			
Australia Government Bond					2.950%, 01/15/23	750	748,232
	2.750%, 04/21/24	AUD 14,000	9,830,621		3.900%, 02/01/25	8,300	8,262,366
Bank of New Zealand				Enbridge, Inc.			
Ω	3.500%, 02/20/24	5,250	5,243,607		4.000%, 10/01/23	7,000	7,017,449
Glencore Funding LLC					2.500%, 01/15/25	2,000	1,936,197
Ω	4.125%, 03/12/24	2,225	2,216,845	ITC Holdings Corp.			
Ω	4.625%, 04/29/24	7,350	7,371,861		3.650%, 06/15/24	9,000	8,953,757
Macquarie Bank Ltd.				National Bank of Canada			
Ω	2.300%, 01/22/25	2,390	2,309,666	#	2.100%, 02/01/23	2,500	2,483,036
#Ω	3.231%, 03/21/25	15,225	15,092,158	#	0.750%, 08/06/24	9,350	8,780,793
New South Wales Treasury Corp.				Quebec, Province of Canada			
	5.000%, 08/20/24	AUD 13,500	9,831,499		4.200%, 03/10/25	AUD 2,000	1,422,993
Queensland Treasury Corp.				Royal Bank of Canada			
	5.750%, 07/22/24	AUD 4,800	3,541,649		2.333%, 12/05/23	CAD 5,000	3,827,066
Westpac Banking Corp.					0.650%, 07/29/24	1,750	1,653,709
	3.250%, 11/16/23	AUD 10,000	6,955,826	Royal Bank of Canada, Floating Rate Note, SOFR + 0.360%, FRN			
TOTAL AUSTRALIA			66,371,840	#(r)	2.638%, 07/29/24	7,750	7,611,939
AUSTRIA — (0.1%)				Thomson Reuters Corp.			
Oesterreichische Kontrollbank AG					3.850%, 09/29/24	5,000	4,967,040
	0.500%, 09/16/24	1,500	1,421,927	Toronto-Dominion Bank			
CANADA — (6.6%)					2.850%, 03/08/24	CAD 10,000	7,666,940
Bank of Montreal					0.700%, 09/10/24	4,500	4,245,962
#	2.500%, 06/28/24	3,000	2,941,586	Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN			
	0.625%, 07/09/24	1,350	1,278,270	(r)	2.313%, 01/06/23	3,296	3,286,804
Bank of Montreal, Floating Rate Note, SOFR + 0.320%, FRN				TOTAL CANADA			
#(r)	2.433%, 07/09/24	2,000	1,966,080	DENMARK — (0.4%)			
Bank of Nova Scotia				Danske Bank AS			
	0.700%, 04/15/24	11,620	11,063,152	Ω	5.375%, 01/12/24	6,132	6,216,814
	0.650%, 07/31/24	600	565,573		5.375%, 01/12/24	1,000	1,013,831
	3.450%, 04/11/25	2,000	1,986,440	TOTAL DENMARK			
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.380%, FRN				FRANCE — (3.4%)			
(r)	2.658%, 07/31/24	1,000	983,606	Banque Federative du Credit Mutuel SA			
Brookfield Asset Management, Inc.				Ω	2.375%, 11/21/24	5,000	4,811,221
#	4.000%, 01/15/25	6,200	6,210,665	BNP Paribas SA			
Canadian Imperial Bank of Commerce				#Ω	3.375%, 01/09/25	7,000	6,854,364
	3.100%, 04/02/24	4,500	4,457,994	BPCE SA			
	1.000%, 10/18/24	5,000	4,703,666	#	4.000%, 04/15/24	500	499,589
#	2.250%, 01/28/25	5,000	4,822,856	Ω	2.375%, 01/14/25	7,985	7,620,696

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## DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
FRANCE — (Continued)		
2.375%, 01/14/25 .....	6,500	\$ 6,203,447
Credit Agricole SA		
Ω 3.875%, 04/15/24 .....	3,550	3,550,237
3.250%, 10/04/24 .....	5,000	4,888,079
Societe Generale SA		
Ω 3.875%, 03/28/24 .....	10,500	10,412,581
Ω 2.625%, 01/22/25 .....	2,640	2,523,601
Total Capital International SA		
# 3.750%, 04/10/24 .....	13,004	13,109,751
TOTAL FRANCE .....		60,473,566
GERMANY — (3.8%)		
Bayer U.S. Finance II LLC		
Ω 3.875%, 12/15/23 .....	3,500	3,501,209
Bayer U.S. Finance LLC		
Ω 3.375%, 10/08/24 .....	6,000	5,893,036
BMW U.S. Capital LLC		
#Ω 0.800%, 04/01/24 .....	2,000	1,915,516
#Ω 0.750%, 08/12/24 .....	2,290	2,172,687
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.530%, FRN		
(r)Ω 2.579%, 04/01/24 .....	8,000	7,925,664
Daimler Finance North America LLC		
#Ω 2.125%, 03/10/25 .....	9,560	9,183,137
Deutsche Bank AG		
3.950%, 02/27/23 .....	1,695	1,695,758
EMD FINANCE LLC Co. GUAR REGS 03/25 3.25		
3.250%, 03/19/25 .....	5,697	5,630,420
Kreditanstalt fuer Wiederaufbau		
5.000%, 03/19/24 .....	AUD 2,000	1,438,906
1.500%, 07/24/24 .....	AUD 8,800	5,952,208
4.000%, 02/27/25 .....	AUD 5,000	3,565,139
Landwirtschaftliche Rentenbank		
4.750%, 04/08/24 .....	AUD 15,000	10,752,982
Mercedes-Benz Finance North America LLC		
Ω 2.550%, 08/15/22 .....	1,100	1,099,880
NRW Bank		
1.600%, 07/31/24 .....	AUD 4,000	2,693,613
Volkswagen Group of America Finance LLC		
#Ω 2.700%, 09/26/22 .....	4,000	3,996,879
TOTAL GERMANY .....		67,417,034
IRELAND — (0.7%)		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust		
# 4.875%, 01/16/24 .....	7,500	7,506,084
2.875%, 08/14/24 .....	2,450	2,350,060

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
IRELAND — (Continued)		
3.500%, 01/15/25 .....	3,000	\$ 2,889,993
TOTAL IRELAND .....		12,746,137
ITALY — (0.4%)		
Republic of Italy Government International Bond		
0.875%, 05/06/24 .....	8,000	7,549,712
JAPAN — (5.6%)		
Aircastle Ltd.		
4.125%, 05/01/24 .....	8,900	8,711,764
American Honda Finance Corp.		
3.550%, 01/12/24 .....	3,000	3,009,020
# 0.550%, 07/12/24 .....	10,000	9,484,626
Mitsubishi UFJ Financial Group, Inc.		
2.193%, 02/25/25 .....	12,600	12,040,597
Mizuho Financial Group, Inc.		
2.601%, 09/11/22 .....	543	542,927
MUFG Bank Ltd.		
#Ω 3.250%, 09/08/24 .....	2,000	1,979,404
Nissan Motor Acceptance Co. LLC		
Ω 1.125%, 09/16/24 .....	10,750	9,972,425
Nissan Motor Co. Ltd.		
3.043%, 09/15/23 .....	3,801	3,746,242
Nomura Holdings, Inc.		
2.648%, 01/16/25 .....	8,390	8,083,996
ORIX Corp.		
# 3.250%, 12/04/24 .....	5,000	4,940,110
Sumitomo Mitsui Financial Group, Inc.		
2.696%, 07/16/24 .....	9,500	9,283,950
2.348%, 01/15/25 .....	5,500	5,293,308
Sumitomo Mitsui Trust Bank Ltd.		
#Ω 0.800%, 09/12/23 .....	9,500	9,212,055
#Ω 0.850%, 03/25/24 .....	750	714,762
Ω 0.800%, 09/16/24 .....	643	601,595
Toyota Motor Credit Corp.		
2.500%, 03/22/24 .....	10,000	9,895,268
0.625%, 09/13/24 .....	2,000	1,894,003
TOTAL JAPAN .....		99,406,052
NETHERLANDS — (0.7%)		
Cooperatieve Rabobank UA		
Ω 2.625%, 07/22/24 .....	6,940	6,767,182
ING Groep NV		
3.550%, 04/09/24 .....	5,000	4,962,483
TOTAL NETHERLANDS .....		11,729,665
NEW ZEALAND — (1.6%)		
New Zealand Government Bond		
0.500%, 05/15/24 .....	NZD 45,900	27,484,380

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## DFA COMMODITY STRATEGY PORTFOLIO

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		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
NEW ZEALAND — (Continued)			
New Zealand Local Government Funding Agency Bond			
2.250%, 04/15/24.....	NZD	1,500	\$ 919,704
TOTAL NEW ZEALAND.....			28,404,084
SPAIN — (0.8%)			
Banco Santander SA			
3.496%, 03/24/25.....		7,000	6,950,380
Santander Holdings USA, Inc.			
3.400%, 01/18/23.....		2,000	1,996,159
3.500%, 06/07/24.....		5,000	4,947,602
TOTAL SPAIN.....			13,894,141
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.9%)			
African Development Bank			
4.750%, 03/06/24.....	AUD	12,000	8,579,962
Asian Development Bank			
1.100%, 08/15/24.....	AUD	6,200	4,149,396
European Investment Bank			
4.750%, 08/07/24.....	AUD	1,000	719,643
Inter-American Development Bank			
4.750%, 08/27/24.....	AUD	1,000	719,646
International Finance Corp.			
1.450%, 07/22/24.....	AUD	4,000	2,700,546
Nordic Investment Bank			
4.750%, 02/28/24.....	AUD	13,500	9,655,238
# 0.375%, 09/20/24.....		7,550	7,143,895
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS			33,668,326
SWEDEN — (1.9%)			
Skandinaviska Enskilda Banken AB			
Ω 0.650%, 09/09/24.....		26,136	24,437,860
Svensk Exportkredit AB			
0.625%, 10/07/24.....		10,600	10,055,924
TOTAL SWEDEN.....			34,493,784
SWITZERLAND — (1.0%)			
Credit Suisse AG			
3.625%, 09/09/24.....		6,560	6,478,320
2.950%, 04/09/25.....		5,000	4,825,494
Credit Suisse Group AG			
3.750%, 03/26/25.....		3,000	2,907,006
UBS AG			
Ω 1.375%, 01/13/25.....		3,000	2,836,057
TOTAL SWITZERLAND.....			17,046,877
UNITED KINGDOM — (2.2%)			
BAT Capital Corp.			
3.222%, 08/15/24.....		10,700	10,500,501

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
UNITED KINGDOM — (Continued)		
CNH Industrial Capital LLC		
1.950%, 07/02/23.....	4,000	\$ 3,920,085
HSBC Holdings PLC		
3.600%, 05/25/23.....	2,000	2,003,216
Lloyds Banking Group PLC		
4.450%, 05/08/25.....	7,000	7,034,759
NatWest Markets PLC		
#Ω 2.375%, 05/21/23.....	2,900	2,861,817
Ω 0.800%, 08/12/24.....	12,000	11,188,697
Reckitt Benckiser Treasury Services PLC		
Ω 2.750%, 06/26/24.....	658	646,752
TOTAL UNITED KINGDOM.....		38,155,827
UNITED STATES — (28.5%)		
AbbVie, Inc.		
2.900%, 11/06/22.....	6,500	6,494,420
Aetna, Inc.		
3.500%, 11/15/24.....	1,600	1,593,022
Air Lease Corp.		
2.250%, 01/15/23.....	2,414	2,393,846
Ally Financial, Inc.		
3.875%, 05/21/24.....	2,500	2,490,307
# 5.125%, 09/30/24.....	7,000	7,125,079
Amcor Flexibles North America, Inc.		
4.000%, 05/17/25.....	3,200	3,187,794
American Express Co.		
2.250%, 03/04/25.....	10,000	9,685,019
American Tower Corp.		
3.375%, 05/15/24.....	1,900	1,883,824
4.000%, 06/01/25.....	6,600	6,598,470
Ameriprise Financial, Inc.		
3.000%, 04/02/25.....	5,000	4,925,200
Apple, Inc.		
3.350%, 01/10/24.....	AUD 1,500	1,045,877
Ares Capital Corp.		
# 4.200%, 06/10/24.....	9,320	9,249,776
Arizona Public Service Co.		
3.350%, 06/15/24.....	4,328	4,276,833
Arrow Electronics, Inc.		
# 3.250%, 09/08/24.....	1,500	1,473,640
Bank of America Corp.		
3.300%, 01/11/23.....	2,000	2,001,459
# 4.125%, 01/22/24.....	5,000	5,071,486
Boeing Co.		
2.200%, 10/30/22.....	3,500	3,490,994
Boeing Co.		
# 2.800%, 03/01/23.....	4,000	3,982,719
Booking Holdings, Inc.		
# 3.650%, 03/15/25.....	10,000	10,103,372
Boston Scientific Corp.		
# 3.450%, 03/01/24.....	875	876,291
Broadcom Corp./Broadcom Cayman Finance Ltd.		
3.625%, 01/15/24.....	8,000	7,998,576

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	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
UNITED STATES — (Continued)		
Bunge Ltd. Finance Corp.		
3.000%, 09/25/22.....	2,000	\$ 1,999,436
Campbell Soup Co.		
3.300%, 03/19/25.....	10,000	9,899,955
Capital One Financial Corp.		
3.300%, 10/30/24.....	1,486	1,459,359
3.200%, 02/05/25.....	6,400	6,261,531
Cardinal Health, Inc.		
3.079%, 06/15/24.....	9,750	9,629,028
Carrier Global Corp.		
2.242%, 02/15/25.....	1,244	1,201,349
Charles Schwab Corp., Floating Rate Note, SOFR + 0.500%, FRN		
(r) 2.428%, 03/18/24.....	3,073	3,053,134
Cigna Corp.		
3.750%, 07/15/23.....	1,163	1,165,032
3.500%, 06/15/24.....	3,723	3,734,032
Cintas Corp. No. 2		
3.450%, 05/01/25.....	2,200	2,205,044
CNA Financial Corp.		
3.950%, 05/15/24.....	2,000	2,002,700
Constellation Energy Generation LLC		
# 3.250%, 06/01/25.....	14,900	14,504,255
Devon Energy Corp.		
5.250%, 09/15/24.....	400	408,732
Discover Bank		
2.450%, 09/12/24.....	3,900	3,757,855
Discover Financial Services		
# 3.950%, 11/06/24.....	2,796	2,779,728
Discovery Communications LLC		
# 3.800%, 03/13/24.....	8,000	7,970,160
Eastern Energy Gas Holdings LLC		
2.500%, 11/15/24.....	6,727	6,568,339
eBay, Inc.		
2.750%, 01/30/23.....	3,800	3,786,734
Edison International		
2.400%, 09/15/22.....	2,400	2,395,587
2.950%, 03/15/23.....	1,522	1,518,279
3.550%, 11/15/24.....	3,000	2,953,350
4.950%, 04/15/25.....	6,920	7,015,751
Elevance Health, Inc.		
3.500%, 08/15/24.....	3,000	2,996,627
# 2.375%, 01/15/25.....	15,000	14,603,701
Energy Transfer LP		
4.050%, 03/15/25.....	5,204	5,158,868
Energy Transfer LP/Regency Energy Finance Corp.		
4.500%, 11/01/23.....	9,000	9,042,029
Equifax, Inc.		
2.600%, 12/01/24.....	2,600	2,522,752
Fiserv, Inc.		
2.750%, 07/01/24.....	5,000	4,926,013

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
UNITED STATES — (Continued)		
General Motors Financial Co., Inc.		
# 3.250%, 01/05/23.....	4,350	\$ 4,334,060
5.100%, 01/17/24.....	2,000	2,031,970
1.200%, 10/15/24.....	2,000	1,870,796
3.800%, 04/07/25.....	3,500	3,452,998
Georgia-Pacific LLC		
Ω 3.600%, 03/01/25.....	4,000	3,991,496
Gilead Sciences, Inc.		
3.500%, 02/01/25.....	10,842	10,884,030
GlaxoSmithKline Capital PLC		
# 3.000%, 06/01/24.....	4,361	4,365,187
Global Payments, Inc.		
3.750%, 06/01/23.....	4,000	3,998,814
2.650%, 02/15/25.....	3,000	2,886,271
Goldman Sachs Group, Inc.		
3.200%, 02/23/23.....	500	500,053
# 3.500%, 01/23/25.....	5,000	4,989,214
3.750%, 05/22/25.....	2,800	2,798,489
Goldman Sachs Group, Inc. (The)		
# 3.625%, 01/22/23.....	1,198	1,201,232
Harley-Davidson Financial Services, Inc.		
Ω 3.350%, 02/15/23.....	1,200	1,194,051
Hewlett Packard Enterprise Co.		
# 1.450%, 04/01/24.....	10,750	10,403,486
International Business Machines Corp.		
# 3.625%, 02/12/24.....	1,750	1,757,170
3.000%, 05/15/24.....	11,000	10,934,753
John Deere Capital Corp.		
# 2.050%, 01/09/25.....	7,000	6,822,277
JPMorgan Chase & Co.		
3.250%, 09/23/22.....	1,495	1,496,369
3.625%, 05/13/24.....	493	496,787
3.125%, 01/23/25.....	8,500	8,485,165
Kemper Corp.		
4.350%, 02/15/25.....	7,500	7,498,503
Kinder Morgan, Inc.		
Ω 5.625%, 11/15/23.....	4,336	4,405,120
Laboratory Corp. of America Holdings		
3.600%, 02/01/25.....	763	761,709
Lazard Group LLC		
3.750%, 02/13/25.....	3,085	3,060,354
Lennar Corp.		
4.500%, 04/30/24.....	5,000	5,017,855
LyondellBasell Industries NV		
5.750%, 04/15/24.....	570	584,340
Marathon Petroleum Corp.		
3.625%, 09/15/24.....	5,000	4,969,871
Morgan Stanley		
3.125%, 01/23/23.....	2,233	2,234,095
# 3.875%, 04/29/24.....	7,253	7,312,579
MPLX LP		
# 4.875%, 12/01/24.....	3,750	3,812,491

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## DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount^	Value†		Face Amount^	Value†
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Mylan, Inc.			Vornado Realty LP		
Ω 3.125%, 01/15/23.....	5,000	\$ 4,968,502	# 3.500%, 01/15/25.....	8,357	\$ 8,087,867
NextEra Energy Capital Holdings, Inc., Floating Rate Note, SOFR + 0.540%, FRN			# 2.400%, 05/15/23.....	2,207	2,192,866
(r) 2.163%, 03/01/23.....	7,000	6,968,993	# 3.300%, 09/09/24.....	10,000	9,983,258
Nuveen Finance LLC			# 3.000%, 02/19/25.....	5,000	4,943,871
#Ω 4.125%, 11/01/24.....	11,250	11,233,991	Williams Cos., Inc.		
Oracle Corp.			3.700%, 01/15/23.....	7,000	6,992,135
# 2.950%, 11/15/24.....	10,000	9,821,430	3.900%, 01/15/25.....	2,843	2,835,193
# 2.500%, 04/01/25.....	4,000	3,867,320			
2.950%, 05/15/25.....	900	877,404	TOTAL UNITED STATES.....		504,716,222
Penske Truck Leasing Co. LP/PTL Finance Corp.			TOTAL BONDS.....		1,121,545,409
Ω 4.250%, 01/17/23.....	4,000	4,009,270	U.S. TREASURY OBLIGATIONS — (34.8%)		
Ω 4.125%, 08/01/23.....	2,022	2,022,278	U.S. Treasury Notes		
Phillips 66			0.125%, 07/15/23.....	20,000	19,462,500
3.850%, 04/09/25.....	2,000	2,019,940	0.125%, 07/31/23.....	90,000	87,482,812
Raytheon Technologies Corp.			0.125%, 08/15/23.....	80,000	77,681,250
# 3.200%, 03/15/24.....	4,040	4,031,912	0.125%, 09/15/23.....	23,000	22,283,047
Ryder System, Inc.			0.250%, 11/15/23.....	50,000	48,312,500
# 3.650%, 03/18/24.....	8,033	8,013,677	0.500%, 11/30/23.....	96,000	92,921,250
Schlumberger Holdings Corp.			0.125%, 12/15/23.....	100,000	96,187,500
Ω 3.750%, 05/01/24.....	7,600	7,610,098	0.750%, 12/31/23.....	80,000	77,562,500
Simon Property Group LP			0.875%, 01/31/24.....	14,000	13,571,250
2.000%, 09/13/24.....	7,937	7,688,780	0.375%, 04/15/24.....	21,000	20,104,219
Southwest Airlines Co.			0.250%, 05/15/24.....	24,000	22,884,375
# 4.750%, 05/04/23.....	4,750	4,783,801	0.250%, 06/15/24.....	8,000	7,612,812
Stellantis NV			0.375%, 08/15/24.....	33,000	31,352,578
5.250%, 04/15/23.....	7,040	7,063,936	TOTAL U.S. TREASURY OBLIGATIONS		617,418,593
Truist Financial Corp.			TOTAL INVESTMENT SECURITIES		
2.500%, 08/01/24.....	280	274,831	(Cost \$1,779,739,667)		1,738,964,002
UnitedHealth Group, Inc.					
# 3.500%, 02/15/24.....	12,000	12,068,370			
Unum Group					
4.000%, 03/15/24.....	1,119	1,119,650			
Ventas Realty LP					
2.650%, 01/15/25.....	1,000	962,253			
3.500%, 02/01/25.....	9,600	9,453,237			
Verizon Communications, Inc., Floating Rate Note, SOFR + 0.500%, FRN					
(r) 2.452%, 03/22/24.....	811	802,410			

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 27,582,328	NZD 45,053,041	State Street Bank and Trust	08/15/22	\$ (751,889)
USD 81,780,042	AUD 119,927,296	State Street Bank and Trust	09/07/22	(2,061,510)

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## DFA COMMODITY STRATEGY PORTFOLIO

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Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	11,313,349	CAD	14,691,136	Morgan Stanley and Co. International	09/09/22	\$ (158,200)
<b>Total (Depreciation)</b>						<b>\$(2,971,599)</b>

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
CBOT Corn Futures.....	226	09/14/22	\$ 7,561,484	\$ 6,963,625	\$ (597,859)
CBOT Soybean Futures.....	102	11/14/22	7,662,028	7,489,350	(172,678)
CBOT Soybean Meal Futures.....	105	12/14/22	4,241,320	4,394,250	152,930
CBOT Soybean Oil Futures.....	110	12/14/22	4,650,375	4,333,560	(316,815)
CBOT Wheat Futures.....	93	09/14/22	4,588,323	3,756,038	(832,285)
CME Lean Hogs Futures.....	65	10/14/22	2,277,135	2,527,850	250,715
CME Live Cattle Futures.....	80	10/31/22	4,462,680	4,551,200	88,520
COMEX Copper Futures.....	61	09/28/22	6,249,130	5,449,587	(799,543)
COMEX Gold 100 Troy Oz. Futures.....	102	12/28/22	18,414,382	18,174,360	(240,022)
COMEX Silver Futures.....	52	09/28/22	5,507,629	5,251,220	(256,409)
ICE Brent Crude Oil Futures.....	104	09/30/22	10,379,971	10,549,760	169,789
ICE Gasoil Futures.....	46	09/12/22	5,199,103	5,010,550	(188,553)
KCBT Hard Red Winter Wheat Futures.....	53	09/14/22	2,775,429	2,317,425	(458,004)
LME Nickel Futures.....	42	09/19/22	6,614,109	5,948,208	(665,901)
LME Primary Aluminum Futures.....	111	09/19/22	7,303,562	6,946,491	(357,071)
LME Zinc Futures.....	67	09/19/22	6,012,654	5,615,035	(397,619)
NYBOT CSC 'C' Coffee Futures.....	38	09/20/22	3,333,844	3,095,100	(238,744)
NYBOT CSC No. 11 World Sugar Futures.....	167	09/30/22	3,546,759	3,280,682	(266,077)
NYBOT CTN No. 2 Cotton Futures.....	32	12/07/22	1,746,779	1,547,840	(198,939)
NYMEX Henry Hub Natural Gas Futures.....	265	08/29/22	18,864,034	21,806,850	2,942,816
NYMEX NY Harbor ULSD Futures.....	24	08/31/22	3,917,267	3,577,392	(339,875)
RBOB Gasoline Futures.....	27	08/31/22	4,038,371	3,530,369	(508,002)
WTI Crude Futures.....	124	08/22/22	13,326,406	12,228,880	(1,097,526)
<b>Total.....</b>			<b>\$152,672,774</b>	<b>\$148,345,622</b>	<b>\$(4,327,152)</b>
<b>Short Position contracts:</b>					
LME Nickel Futures.....	(15)	09/19/22	(2,165,194)	(2,124,360)	40,834
LME Primary Aluminum Futures.....	(40)	09/19/22	(2,490,264)	(2,503,240)	(12,976)
LME Zinc Futures.....	(24)	09/19/22	(2,047,592)	(2,011,356)	36,236
<b>Total.....</b>			<b>\$ (6,703,050)</b>	<b>\$ (6,638,956)</b>	<b>\$ 64,094</b>
<b>Total Futures Contracts.....</b>			<b>\$145,969,724</b>	<b>\$141,706,666</b>	<b>\$(4,263,058)</b>

As of July 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDM Total Return Index (1)	Credit Suisse	USD 178,894,988	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	09/30/22	—	—	\$5,534,938	\$5,534,938

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**DFA COMMODITY STRATEGY PORTFOLIO**  
CONTINUED

Reference Entity*	Counterparty	Notional Amount		Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Total Return Index (2)	Credit Suisse	USD	185,245,898	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	09/30/22	—	—	\$ 5,226,124	\$ 5,226,124
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD	237,179,618	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	09/29/22	—	—	10,411,201	10,411,201
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD	91,113,877	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	09/29/22	—	—	4,253,864	4,253,864
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD	300,479,539	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	08/28/22	—	—	6,710,750	6,710,750
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD	182,077,991	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	08/28/22	—	—	3,926,616	3,926,616
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD	514,918,345	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	10/29/22	—	—	8,422,740	8,422,740
<b>Total</b>						<b>—</b>	<b>—</b>	<b>\$44,486,233</b>	<b>\$44,486,233</b>
* Portfolio receives the price appreciation of the reference entity at maturity. ** Payments received (paid) by the Fund are exchanged at maturity.									

(1) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

#### Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.06%	\$ 5,480,980
CBOT Corn Futures	4.97%	8,898,802
NYMEX Light Sweet Crude Oil Futures	8.41%	15,052,420
ICE Brent Crude Oil Futures	7.47%	13,355,029
NYBOT CTN No. 2 Cotton Futures	1.10%	1,965,177
COMEX Gold 100 Troy Oz. Futures	12.94%	23,157,096
COMEX Copper Futures	3.85%	6,881,047
NYMEX NY Harbor ULSD Futures	2.51%	4,483,265
NYBOT CSC 'C' Coffee Futures	2.19%	3,909,943
KCBT Hard Red Winter Wheat Futures	1.65%	2,958,244
LME Primary Aluminum Futures	3.14%	5,611,384
CME Live Cattle Futures	3.21%	5,747,967
CME Lean Hogs Futures	1.78%	3,188,194
LME Nickel Futures	2.72%	4,870,801
LME Zinc Futures	2.50%	4,472,229
NYMEX Henry Hub Natural Gas Futures	15.56%	27,832,182
ICE Gasoil Futures	3.44%	6,145,921

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#### DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Futures Contract	% of Index	Notional Amount
CBOT Soybean Futures	5.31%	9,499,567
NYBOT CSC No. 11 World Sugar Futures	2.33%	4,177,021
COMEX Silver Futures	3.77%	6,746,542
CBOT Soybean Meal Futures	3.11%	5,556,384
CBOT Wheat Futures	2.73%	4,884,189
NYMEX Reformulated Gasoline Blend Futures	2.25%	4,020,604
<b>Total Notional Amount</b>		<b>\$ 178,894,988</b>

(2) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**

<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
CBOT Soybean Oil Futures	3.04%	\$ 5,628,505
CBOT Corn Futures	4.93%	9,140,899
NYMEX Light Sweet Crude Oil Futures	8.72%	16,161,639
ICE Brent Crude Oil Futures	8.89%	16,462,030
NYBOT CTN No. 2 Cotton Futures	1.10%	2,031,480
COMEX Gold 100 Troy Oz. Futures	10.27%	19,029,675
COMEX Copper Futures	3.81%	7,058,884
NYMEX NY Harbor ULSD Futures	2.56%	4,733,126
NYBOT CSC 'C' Coffee Futures	2.21%	4,096,581
KCBT Hard Red Winter Wheat Futures	1.30%	2,408,838
LME Primary Aluminum Futures	3.12%	5,787,924
CME Live Cattle Futures	2.56%	4,743,760
CME Lean Hogs Futures	2.12%	3,929,916
LME Nickel Futures	2.16%	3,995,650
LME Zinc Futures	2.53%	4,678,652
NYMEX Henry Hub Natural Gas Futures	18.13%	33,588,446
ICE Gasoil Futures	4.25%	7,879,231
CBOT Soybean Futures	5.23%	9,691,356
NYBOT CSC No. 11 World Sugar Futures	1.85%	3,429,294
COMEX Silver Futures	2.97%	5,501,807
CBOT Soybean Meal Futures	3.06%	5,659,421
CBOT Wheat Futures	2.12%	3,919,345
NYMEX Reformulated Gasoline Blend Futures	3.07%	5,689,439
<b>Total Notional Amount</b>		<b>\$ 185,245,898</b>

(3) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**

<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
CBOT Soybean Oil Futures	3.04%	\$ 7,206,457
CBOT Corn Futures	4.93%	11,703,551
NYMEX Light Sweet Crude Oil Futures	8.72%	20,692,557
ICE Brent Crude Oil Futures	8.89%	21,077,163
NYBOT CTN No. 2 Cotton Futures	1.10%	2,601,006
COMEX Gold 100 Troy Oz. Futures	10.27%	24,364,648
COMEX Copper Futures	3.81%	9,037,844
NYMEX NY Harbor ULSD Futures	2.56%	6,060,058
NYBOT CSC 'C' Coffee Futures	2.21%	5,245,059
KCBT Hard Red Winter Wheat Futures	1.30%	3,084,157
LME Primary Aluminum Futures	3.12%	7,410,570
CME Live Cattle Futures	2.56%	6,073,674
CME Lean Hogs Futures	2.12%	5,031,669

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**DFA COMMODITY STRATEGY PORTFOLIO**  
CONTINUED

<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
LME Nickel Futures	2.16%	5,115,832
LME Zinc Futures	2.53%	5,990,312
NYMEX Henry Hub Natural Gas Futures	18.13%	43,004,973
ICE Gasoil Futures	4.25%	10,088,174
CBOT Soybean Futures	5.23%	12,408,329
NYBOT CSC No. 11 World Sugar Futures	1.85%	4,390,698
COMEX Silver Futures	2.97%	7,044,239
CBOT Soybean Meal Futures	3.06%	7,246,040
CBOT Wheat Futures	2.12%	5,018,134
NYMEX Reformulated Gasoline Blend Futures	3.07%	7,284,474
<b>Total Notional Amount</b>		<b>\$ 237,179,618</b>

(4) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**



<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
CBOT Soybean Oil Futures	3.06%	\$ 2,791,545
CBOT Corn Futures	4.97%	4,532,292
NYMEX Light Sweet Crude Oil Futures	8.41%	7,666,421
ICE Brent Crude Oil Futures	7.47%	6,801,915
NYBOT CTN No. 2 Cotton Futures	1.10%	1,000,894
COMEX Gold 100 Troy Oz. Futures	12.94%	11,794,252
COMEX Copper Futures	3.85%	3,504,619
NYMEX NY Harbor ULSD Futures	2.51%	2,283,394
NYBOT CSC 'C' Coffee Futures	2.19%	1,991,392
KCBT Hard Red Winter Wheat Futures	1.65%	1,506,677
LME Primary Aluminum Futures	3.14%	2,857,961
CME Live Cattle Futures	3.21%	2,927,525
CME Lean Hogs Futures	1.78%	1,623,795
LME Nickel Futures	2.72%	2,480,772
LME Zinc Futures	2.50%	2,277,773
NYMEX Henry Hub Natural Gas Futures	15.56%	14,175,344
ICE Gasoil Futures	3.44%	3,130,209
CBOT Soybean Futures	5.31%	4,838,271
NYBOT CSC No. 11 World Sugar Futures	2.33%	2,127,419
COMEX Silver Futures	3.77%	3,436,114
CBOT Soybean Meal Futures	3.11%	2,829,949
CBOT Wheat Futures	2.73%	2,487,590
NYMEX Reformulated Gasoline Blend Futures	2.25%	2,047,754
<b>Total Notional Amount</b>		<b>\$ 91,113,877</b>

(5) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**

<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
CBOT Soybean Oil Futures	3.04%	\$ 9,129,759
CBOT Corn Futures	4.93%	14,827,065
NYMEX Light Sweet Crude Oil Futures	8.72%	26,215,111
ICE Brent Crude Oil Futures	8.89%	26,702,363
NYBOT CTN No. 2 Cotton Futures	1.10%	3,295,178
COMEX Gold 100 Troy Oz. Futures	10.27%	30,867,231
COMEX Copper Futures	3.81%	11,449,918
NYMEX NY Harbor ULSD Futures	2.56%	7,677,403
NYBOT CSC 'C' Coffee Futures	2.21%	6,644,891

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**DFA COMMODITY STRATEGY PORTFOLIO**  
CONTINUED

<b>Futures Contract</b>	<b>% of Index</b>	<b>Notional Amount</b>
KCBT Hard Red Winter Wheat Futures	1.30%	3,907,275
LME Primary Aluminum Futures	3.12%	9,388,348
CME Live Cattle Futures	2.56%	7,694,652
CME Lean Hogs Futures	2.12%	6,374,551
LME Nickel Futures	2.16%	6,481,176
LME Zinc Futures	2.53%	7,589,043
NYMEX Henry Hub Natural Gas Futures	18.13%	54,482,400
ICE Gasoil Futures	4.25%	12,780,567
CBOT Soybean Futures	5.23%	15,719,938
NYBOT CSC No. 11 World Sugar Futures	1.85%	5,562,513
COMEX Silver Futures	2.97%	8,924,248
CBOT Soybean Meal Futures	3.06%	9,179,907
CBOT Wheat Futures	2.12%	6,357,404
NYMEX Reformulated Gasoline Blend Futures	3.07%	9,228,598
<b>Total Notional Amount</b>		<b>\$ 300,479,539</b>

(6) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.06%	\$ 5,578,501
CBOT Corn Futures	4.97%	9,057,135
NYMEX Light Sweet Crude Oil Futures	8.41%	15,320,241
ICE Brent Crude Oil Futures	7.47%	13,592,650
NYBOT CTN No. 2 Cotton Futures	1.10%	2,000,142
COMEX Gold 100 Troy Oz. Futures	12.94%	23,569,122
COMEX Copper Futures	3.85%	7,003,478
NYMEX NY Harbor ULSD Futures	2.51%	4,563,034
NYBOT CSC 'C' Coffee Futures	2.19%	3,979,511
KCBT Hard Red Winter Wheat Futures	1.65%	3,010,878
LME Primary Aluminum Futures	3.14%	5,711,225
CME Live Cattle Futures	3.21%	5,850,238
CME Lean Hogs Futures	1.78%	3,244,921
LME Nickel Futures	2.72%	4,957,466
LME Zinc Futures	2.50%	4,551,801
NYMEX Henry Hub Natural Gas Futures	15.56%	28,327,388
ICE Gasoil Futures	3.44%	6,255,272
CBOT Soybean Futures	5.31%	9,668,589
NYBOT CSC No. 11 World Sugar Futures	2.33%	4,251,341
COMEX Silver Futures	3.77%	6,866,580
CBOT Soybean Meal Futures	3.11%	5,655,246
CBOT Wheat Futures	2.73%	4,971,091
NYMEX Reformulated Gasoline Blend Futures	2.25%	4,092,141
<b>Total Notional Amount</b>		<b>\$ 182,077,991</b>

(7) The following table represents the individual positions within the Total Return Swap as of July 31, 2022:

**Referenced Commodity — Long Position**

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.06%	\$ 15,776,056
CBOT Corn Futures	4.97%	25,613,666
NYMEX Light Sweet Crude Oil Futures	8.41%	43,325,793
ICE Brent Crude Oil Futures	7.47%	38,440,147
NYBOT CTN No. 2 Cotton Futures	1.10%	5,656,422

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**DFA COMMODITY STRATEGY PORTFOLIO**

CONTINUED

Futures Contract	% of Index	Notional Amount
COMEX Gold 100 Troy Oz. Futures	12.94%	66,653,699
COMEX Copper Futures	3.85%	19,805,905
NYMEX NY Harbor ULSD Futures	2.51%	12,904,305
NYBOT CSC 'C' Coffee Futures	2.19%	11,254,097
KCBT Hard Red Winter Wheat Futures	1.65%	8,514,794
LME Primary Aluminum Futures	3.14%	16,151,401
CME Live Cattle Futures	3.21%	16,544,531
CME Lean Hogs Futures	1.78%	9,176,667
LME Nickel Futures	2.72%	14,019,761
LME Zinc Futures	2.50%	12,872,539
NYMEX Henry Hub Natural Gas Futures	15.56%	80,110,133
ICE Gasoil Futures	3.44%	17,689,972
CBOT Soybean Futures	5.31%	27,342,863
NYBOT CSC No. 11 World Sugar Futures	2.33%	12,022,835
COMEX Silver Futures	3.77%	19,418,757
CBOT Soybean Meal Futures	3.11%	15,993,092
CBOT Wheat Futures	2.73%	14,058,295
NYMEX Reformulated Gasoline Blend Futures	2.25%	11,572,615
<b>Total Notional Amount</b>		<b>\$ 514,918,345</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 66,371,840	—	\$ 66,371,840
Austria.....	—	1,421,927	—	1,421,927
Canada.....	—	116,819,570	—	116,819,570
Denmark.....	—	7,230,645	—	7,230,645
France.....	—	60,473,566	—	60,473,566
Germany.....	—	67,417,034	—	67,417,034
Ireland.....	—	12,746,137	—	12,746,137
Italy.....	—	7,549,712	—	7,549,712
Japan.....	—	99,406,052	—	99,406,052
Netherlands.....	—	11,729,665	—	11,729,665
New Zealand.....	—	28,404,084	—	28,404,084
Spain.....	—	13,894,141	—	13,894,141
Supranational Organization Obligations.....	—	33,668,326	—	33,668,326
Sweden.....	—	34,493,784	—	34,493,784
Switzerland.....	—	17,046,877	—	17,046,877
United Kingdom.....	—	38,155,827	—	38,155,827
United States.....	—	504,716,222	—	504,716,222
U.S. Treasury Obligations.....	—	617,418,593	—	617,418,593
Securities Lending Collateral.....	—	34,330,760	—	34,330,760
Forward Currency Contracts**.....	—	(2,971,599)	—	(2,971,599)
Futures Contracts**.....	\$(4,263,058)	—	—	(4,263,058)
Swap Agreements**.....	—	44,486,233	—	44,486,233
<b>TOTAL.....</b>	<b>\$(4,263,058)</b>	<b>\$1,814,809,396</b>	<b>—</b>	<b>\$1,810,546,338</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

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## DFA ONE-YEAR FIXED INCOME PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
BONDS — (34.5%)			Inter-American Investment Corp.,		
Amazon.com, Inc.			Floating Rate Note, SOFR +		
# 2.730%, 04/13/24.....	60,000	\$ 59,845,660	0.270%, FRN		
# 0.450%, 05/12/24.....	6,490	6,217,093	(r) 2.172%, 03/22/24.....	111,000	\$110,945,628
Asian Development Bank			International Bank for		
1.625%, 03/15/24.....	126,200	123,438,744	Reconstruction & Development,		
BNG Bank NV			Floating Rate Note, SOFR +		
2.625%, 02/27/24.....	25,000	24,826,257	0.130%, FRN		
Caisse d'Amortissement de la Dette			(r) 2.235%, 01/13/23.....	110,687	110,689,886
Sociale			International Finance Corp.,		
3.375%, 03/20/24.....	12,588	12,640,220	Floating Rate Note, SOFR +		
0.375%, 05/27/24.....	20,410	19,411,207	0.090%, FRN		
Canadian Imperial Bank of			(r) 2.086%, 06/30/23.....	25,000	24,982,500
Commerce			Kommunalbanken A.S., Floating		
# 3.500%, 09/13/23.....	1,975	1,983,088	Rate Note, SOFR + 0.160%,		
Cooperative Rabobank UA,			FRN		
Floating Rate Note, SOFR +			(r)Ω 2.381%, 10/27/23.....	134,000	133,934,340
0.300%, FRN			Kommunalbanken AS		
(r) 2.421%, 01/12/24.....	97,475	96,576,911	2.750%, 02/05/24.....	33,400	33,242,227
CPPIB Capital, Inc.			Kommuninvest i Sverige AB		
Ω 3.000%, 06/13/24.....	60,000	59,786,400	0.375%, 02/16/24.....	10,000	9,596,238
Erste Abwicklungsanstalt			Ω 0.375%, 02/16/24.....	33,000	31,667,585
0.250%, 03/01/24.....	4,000	3,828,480	1.375%, 05/08/24.....	10,000	9,701,500
European Bank for Reconstruction			Kreditanstalt fuer Wiederaufbau		
& Development, Floating Rate			0.250%, 03/08/24.....	30,400	29,095,842
Note, SOFR + 0.260%, FRN			1.625%, 05/10/24.....	30,342	29,616,159
(r) 1.617%, 08/19/22.....	54,852	54,855,195	Landeskreditbank Baden-		
(r) 2.074%, 03/13/23.....	49,455	49,509,895	Wuerttemberg Foerderbank		
European Investment Bank			0.250%, 02/12/24.....	55,500	53,215,065
3.250%, 01/29/24.....	7,800	7,829,172	Ontario, Province of Canada		
2.625%, 03/15/24.....	45,600	45,327,014	3.050%, 01/29/24.....	81,000	80,814,964
European Investment Bank,			Province of Alberta Canada		
Floating Rate Note, SOFR +			3.350%, 11/01/23.....	10,713	10,756,602
0.250%, FRN			Roche Holdings, Inc.		
(r) 2.496%, 01/30/23.....	71,000	71,061,976	Ω 1.882%, 03/08/24.....	83,000	81,276,656
Export Development Canada			Roche Holdings, Inc., Floating Rate		
2.625%, 02/21/24.....	17,775	17,656,302	Note, SOFR + 0.330%, FRN		
0.496%, 04/08/24.....	11,400	10,932,901	#(r)Ω 2.139%, 09/11/23.....	90,000	89,631,266
FMS Wertmanagement			Svensk Exportkredit AB, Floating		
0.375%, 05/06/24.....	57,000	54,386,208	Rate Note, SOFR + 1.000%,		
Inter-American Development Bank			FRN		
0.250%, 11/15/23.....	18,700	18,100,852	(r) 2.876%, 12/19/22.....	93,500	93,783,305
# 2.625%, 01/16/24.....	25,000	24,860,250	(r) 2.454%, 05/25/23.....	71,310	71,718,158
3.000%, 02/21/24.....	13,917	13,910,598	Swedbank AB		
Inter-American Development Bank,			Ω 0.600%, 09/25/23.....	6,000	5,798,292
Floating Rate Note, SOFR +					
0.260%, FRN					
(r) 2.074%, 09/16/22.....	77,670	77,681,448			

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**DFA ONE-YEAR FIXED INCOME PORTFOLIO**  
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AUSTRALIA — (5.8%)			
Australia Government Bond			
0.250%, 11/21/24.....	AUD	86,000	\$ 57,002,658
National Australia Bank Ltd.			
1.388%, 01/12/25.....		65,000	61,825,212
New South Wales Treasury Corp.			
5.000%, 08/20/24.....	AUD	31,000	22,576,035
1.250%, 03/20/25.....	AUD	39,000	26,077,083
Queensland Treasury Corp.			
5.750%, 07/22/24.....	AUD	20,300	14,978,223
South Australian Government Financing Authority			
2.250%, 08/15/24.....	AUD	10,000	6,890,789
2.750%, 04/16/25.....	AUD	35,000	24,274,016
Treasury Corp. of Victoria			
5.500%, 12/17/24.....	AUD	43,500	32,227,740
Western Australian Treasury Corp.			
2.500%, 07/23/24.....	AUD	2,200	1,527,707
Westpac Banking Corp.			
3.300%, 02/26/24.....		12,000	12,009,211
1.019%, 11/18/24.....		47,400	44,965,990
TOTAL AUSTRALIA.....			304,354,664
AUSTRIA — (0.3%)			
Oesterreichische Kontrollbank AG			
0.500%, 09/16/24.....		13,200	12,512,961
0.250%, 09/26/24.....	EUR	2,000	2,009,247
TOTAL AUSTRIA.....			14,522,208
BELGIUM — (0.5%)			
Dexia Credit Local SA			
0.500%, 07/22/23.....	GBP	3,500	4,184,214
1.250%, 11/26/24.....	EUR	2,000	2,053,392
Kingdom of Belgium Government Bond			
0.500%, 10/22/24.....	EUR	8,700	8,922,687
Ω 0.800%, 06/22/25.....	EUR	10,700	11,043,082
TOTAL BELGIUM.....			26,203,375
CANADA — (11.0%)			
Alberta, Province of Canada			
2.950%, 01/23/24.....		16,295	16,267,171
Bank of Montreal			
2.890%, 06/20/23.....	CAD	79,000	61,211,042
Bank of Nova Scotia			
2.290%, 06/28/24.....	CAD	10,000	7,605,951
Canadian Imperial Bank of Commerce			
2.970%, 07/11/23.....	CAD	68,000	52,682,675

CPPIB Capital, Inc.			
3.000%, 06/13/24.....		55,000	\$ 54,804,200
Export Development Canada			
2.625%, 02/21/24.....		18,700	18,575,125
0.496%, 04/08/24.....		3,400	3,260,690
Manitoba, Province of Canada			
2.600%, 04/16/24.....		6,000	5,948,760
OMERS Finance Trust			
0.450%, 05/13/25.....	EUR	6,000	5,995,253
Ontario Teachers' Finance Trust			
0.375%, 09/29/23.....		7,874	7,644,237
0.500%, 05/06/25.....	EUR	5,200	5,209,184
Ontario, Province of Canada			
3.050%, 01/29/24.....		114,500	114,238,436
0.375%, 06/14/24.....	EUR	2,700	2,722,173
4.250%, 08/22/24.....	AUD	3,200	2,269,398
0.875%, 01/21/25.....	EUR	5,500	5,585,044
Province of Ontario Canada			
3.200%, 05/16/24.....		8,400	8,414,784
Province of Quebec Canada			
0.875%, 01/15/25.....	EUR	5,700	5,790,496
Quebec, Province of Canada			
4.200%, 03/10/25.....	AUD	26,115	18,580,733
0.200%, 04/07/25.....	EUR	333	332,004
Royal Bank of Canada			
2.333%, 12/05/23.....	CAD	124,000	94,911,249
Toronto-Dominion Bank			
2.850%, 03/08/24.....	CAD	119,000	91,236,586
TOTAL CANADA.....			583,285,191
DENMARK — (0.8%)			
Denmark Government Bond			
0.000%, 11/15/24.....	DKK	305,500	41,412,959
FINLAND — (0.1%)			
Kuntarahoitus Oyj			
5.000%, 03/20/24.....	AUD	6,000	4,302,255
FRANCE — (2.9%)			
Agence Francaise de Developpement EPIC			
0.000%, 03/25/25.....	EUR	2,000	2,002,212
Bpifrance SACA			
0.750%, 11/25/24.....	EUR	12,000	12,264,523
Caisse d'Amortissement de la Dette Sociale			
3.375%, 03/20/24.....		28,287	28,404,346
0.375%, 05/27/24.....		44,120	41,960,923
1.375%, 11/25/24.....	EUR	27,200	28,180,386

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**DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO  
CONTINUED**

		Face Amount^	Value†
		(000)	
FRANCE — (Continued)			
French Republic Government Bond			
OAT			
0.000%, 02/25/25.....	EUR	36,300	\$ 36,565,194
Unedic Asseo			
2.375%, 05/25/24.....	EUR	500	526,632
0.625%, 02/17/25.....	EUR	5,200	5,292,422
TOTAL FRANCE.....			155,196,638
GERMANY — (4.3%)			
Erste Abwicklungsanstalt			
0.250%, 03/01/24.....		18,800	17,993,856
FMS Wertmanagement			
0.375%, 05/06/24.....		21,200	20,227,853
Free State of Bavaria			
0.010%, 01/17/25.....	EUR	2,800	2,797,192
Kreditanstalt fuer Wiederaufbau			
1.250%, 08/28/23.....	NOK	293,700	29,874,496
0.250%, 03/08/24.....		34,800	33,307,082
1.625%, 04/03/24.....	NOK	252,900	25,610,485
1.500%, 07/24/24.....	AUD	15,200	10,281,087
0.000%, 11/15/24.....	EUR	300	301,970
0.000%, 02/18/25.....	EUR	6,143	6,165,515
4.000%, 02/27/25.....	AUD	2,106	1,501,636
0.010%, 03/31/25.....	EUR	1,856	1,860,226
0.375%, 04/23/25.....	EUR	3,825	3,870,168
Land Berlin			
0.500%, 02/10/25.....	EUR	1,300	1,313,470
0.250%, 04/22/25.....	EUR	1,200	1,202,752
Land Hessen			
0.000%, 03/10/25.....	EUR	3,600	3,589,205
Landeskreditbank Baden-Wuerttemberg			
Foerderbank			
0.250%, 02/12/24.....		18,062	17,318,387
2.000%, 07/23/24.....		30,000	29,412,240
Landwirtschaftliche Rentenbank			
5.375%, 04/23/24.....	NZD	4,150	2,674,896
0.400%, 09/23/24.....	AUD	3,000	1,975,665
4.250%, 01/09/25.....	AUD	20,300	14,536,192
NRW Bank			
1.600%, 07/31/24.....	AUD	4,000	2,693,613
0.250%, 03/10/25.....	EUR	1,547	1,548,407
TOTAL GERMANY.....			230,056,393
IRELAND — (0.0%)			
Ireland Government Bond			
5.400%, 03/13/25.....	EUR	1,000	1,149,913
NETHERLANDS — (1.8%)			
BNG Bank NV			
0.750%, 11/13/23.....	AUD	3,500	2,368,263
5.250%, 05/20/24.....	AUD	16,050	11,606,804
0.500%, 04/16/25.....	EUR	1,000	1,009,117
Cooperatieve Rabobank UA			
5.500%, 04/11/24.....	AUD	2,280	1,639,421
# 1.375%, 01/10/25.....		76,968	73,006,053

		Face Amount^	Value†
		(000)	
NETHERLANDS — (Continued)			
Nederlandse Waterschapsbank NV			
1.125%, 03/15/24.....		7,700	\$ 7,465,766
Shell International Finance BV			
0.500%, 05/11/24.....	EUR	700	709,448
TOTAL NETHERLANDS.....			97,804,872
NEW ZEALAND — (0.4%)			
New Zealand Government Bond			
0.500%, 05/15/24.....	NZD	28,200	16,885,828
New Zealand Local Government			
Funding Agency Bond			
2.250%, 04/15/24.....	NZD	3,200	1,962,035
TOTAL NEW ZEALAND.....			18,847,863
NORWAY — (3.7%)			
Equinor ASA			
# 2.650%, 01/15/24.....		30,915	30,672,867
# 3.700%, 03/01/24.....		2,678	2,697,282
KOMMUNALBANKEN A.S. SR			
UNSECURED 10/24 0.5			
0.500%, 10/08/24.....	AUD	4,300	2,826,941
Kommunalbanken AS			
2.750%, 02/05/24.....		13,200	13,137,647
5.250%, 07/15/24.....	AUD	2,900	2,099,241
4.250%, 07/16/25.....	AUD	11,500	8,239,759
Norway Government Bond			
Ω 3.000%, 03/14/24.....	NOK	1,228,500	127,757,950
1.750%, 03/13/25.....	NOK	68,800	6,940,008
TOTAL NORWAY.....			194,371,695
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (9.8%)			
African Development Bank			
4.000%, 01/10/25.....	AUD	35,000	24,895,921
Asian Development Bank			
4.500%, 09/05/23.....	AUD	15,500	10,988,147
1.625%, 03/15/24.....		78,150	76,440,078
3.500%, 05/30/24.....	NZD	91,000	56,873,058
1.100%, 08/15/24.....	AUD	4,000	2,677,030
European Bank for Reconstruction			
& Development			
0.500%, 09/01/23.....	AUD	9,500	6,434,673
European Financial Stability Facility			
0.000%, 04/19/24.....	EUR	4,000	4,036,033
0.500%, 07/11/25.....	EUR	719	726,056
European Investment Bank			
3.125%, 12/14/23.....		26,421	26,438,172
1.500%, 01/26/24.....	NOK	139,830	14,182,102
3.250%, 01/29/24.....		5,600	5,620,944

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## DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount^	Value†		Face Amount^	Value†
	(000)			(000)	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWEDEN — (Continued)		
2.625%, 03/15/24.....	40,900	\$ 40,655,151	Swedbank AB		
4.750%, 08/07/24.....	AUD 23,772	17,107,339	0.600%, 09/25/23.....	7,000	\$ 6,764,674
1.700%, 11/15/24.....	AUD 13,150	8,886,433	Sweden Government Bond		
0.000%, 03/25/25.....	EUR 840	838,675	2.500%, 05/12/25.....	SEK 102,000	10,244,063
European Stability Mechanism			TOTAL SWEDEN.....		264,567,532
0.000%, 03/14/25.....	EUR 12,747	12,728,999	UNITED STATES — (2.7%)		
European Union			Amazon.com, Inc.		
0.500%, 04/04/25.....	EUR 1,500	1,521,724	2.730%, 04/13/24.....	55,000	54,858,522
0.800%, 07/04/25.....	EUR 30,600	31,299,428	# 0.450%, 05/12/24.....	6,490	6,217,093
Inter-American Development Bank			Roche Holdings, Inc.		
3.000%, 02/21/24.....	18,465	18,456,506	1.882%, 03/08/24.....	84,250	82,500,702
4.750%, 08/27/24.....	AUD 30,150	21,697,319	TOTAL UNITED STATES.....		143,576,317
International Bank for Reconstruction & Development			TOTAL BONDS.....		2,597,754,412
2.500%, 01/24/24.....	NZD 64,858	40,000,124	U.S. TREASURY OBLIGATIONS — (50.7%)		
2.500%, 03/19/24.....	15,334	15,196,954	U.S. Treasury Notes		
2.250%, 03/28/24.....	56,872	56,187,791	0.125%, 07/31/23.....	65,000	63,182,031
International Finance Corp.			0.250%, 09/30/23.....	132,000	127,921,406
1.450%, 07/22/24.....	AUD 15,390	10,390,351	0.125%, 10/15/23.....	535,850	518,037,172
4.000%, 04/03/25.....	AUD 5,141	3,663,572	0.375%, 10/31/23.....	530,000	513,396,096
Nordic Investment Bank			0.250%, 11/15/23.....	525,000	507,281,250
1.875%, 04/10/24.....	NOK 100,000	10,159,957	0.500%, 11/30/23.....	345,000	333,935,743
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS		518,102,537	2.125%, 11/30/23.....	20,000	19,786,719
SWEDEN — (5.0%)			0.125%, 12/15/23.....	165,000	158,709,375
Kommuninvest i Sverige AB			0.750%, 12/31/23.....	288,500	279,709,766
0.375%, 02/16/24.....	15,740	15,104,479	0.125%, 01/15/24.....	170,000	163,173,438
1.375%, 05/08/24.....	12,000	11,643,000	TOTAL U.S. TREASURY OBLIGATIONS		2,685,132,996
1.375%, 05/08/24.....	8,500	8,246,275	TOTAL INVESTMENT SECURITIES		5,282,887,408
2.875%, 07/03/24.....	34,172	34,005,446	(Cost \$5,457,683,772)		
1.000%, 10/02/24.....	SEK 31,000	2,954,932			
1.000%, 05/12/25.....	SEK 96,000	9,070,908			
Skandinaviska Enskilda Banken AB				Shares	
0.650%, 09/09/24.....	33,603	31,419,705	SECURITIES LENDING COLLATERAL — (0.2%)		
Svensk Exportkredit AB			@\$ The DFA Short Term Investment Fund	1,113,506	12,879,925
1.750%, 12/12/23.....	42,871	42,104,178	TOTAL INVESTMENTS — (100.0%)		
0.625%, 10/07/24.....	36,400	34,531,662	(Cost \$5,470,560,542)^..		\$5,295,767,333
Svenska Handelsbanken AB					
# 3.900%, 11/20/23.....	58,150	58,478,210			

As of July 31, 2022, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD 14,590,731	USD 11,387,415	Bank of America Corp.	08/23/22	\$6,335

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## DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED



Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	60,365,215	CAD	77,187,533	Barclays Capital	08/23/22	\$ 90,273
USD	74,102,833	NZD	114,880,259	HSBC Bank	08/24/22	1,856,481
USD	65,458,402	NZD	101,291,462	HSBC Bank	08/25/22	1,758,096
USD	46,718,211	CAD	59,534,792	UBS AG	08/26/22	228,234
USD	49,599,194	NOK	474,646,359	HSBC Bank	09/09/22	445,910
USD	8,568,841	DKK	60,615,599	Bank of America Corp.	09/21/22	216,914
USD	30,111,235	EUR	28,814,216	Bank of America Corp.	09/21/22	558,717
USD	9,905,586	DKK	69,291,746	BANK OF NEW YORK	09/21/22	358,216
USD	3,649,750	EUR	3,439,854	Barclays Capital	09/21/22	121,757
USD	56,591,485	EUR	53,599,967	State Street Bank and Trust	09/21/22	1,618,138
USD	6,689,845	SEK	67,178,306	Societe Generale	09/26/22	63,164
SEK	1,849,304	USD	181,465	UBS AG	09/26/22	956
GBP	5,897,986	USD	7,077,840	Bank of America Corp.	10/04/22	115,124
USD	1,308,860	DKK	9,465,102	JP Morgan	10/14/22	2,489
USD	1,323,428	EUR	1,287,084	JP Morgan	10/14/22	1,158
USD	8,222,835	EUR	7,990,162	State Street Bank and Trust	10/14/22	14,242
<b>Total Appreciation</b>						<b>\$ 7,456,204</b>
USD	22,000,356	AUD	31,943,070	Bank of America Corp.	08/09/22	\$ (320,382)
USD	71,516,418	AUD	104,630,264	HSBC Bank	08/09/22	(1,595,675)
USD	1,745,185	NOK	17,585,766	Barclays Capital	08/11/22	(74,808)
USD	5,100,873	NOK	52,083,407	HSBC Bank	08/11/22	(289,365)
USD	38,612,701	NOK	381,444,430	JP Morgan	08/11/22	(863,906)
USD	337,015	NOK	3,441,739	Societe Generale	08/11/22	(19,179)
USD	9,028,291	NOK	89,693,424	UBS AG	08/11/22	(254,298)
USD	3,500,251	AUD	5,047,640	Australia and New Zealand Bank	08/16/22	(27,279)
USD	9,069,743	AUD	13,210,817	Bank of America Corp.	08/16/22	(162,602)
USD	78,988,646	AUD	116,603,036	JP Morgan	08/16/22	(2,499,084)
USD	52,532,957	NOK	514,991,362	HSBC Bank	08/18/22	(773,544)
USD	901,249	SEK	9,229,143	HSBC Bank	08/19/22	(7,659)
USD	3,601,200	SEK	36,814,929	JP Morgan	08/19/22	(24,424)
USD	66,259,656	AUD	95,811,969	Bank of America Corp.	08/23/22	(706,139)
USD	14,940,441	AUD	22,266,003	HSBC Bank	08/23/22	(621,921)
USD	5,508,367	AUD	7,930,427	JP Morgan	08/23/22	(34,441)
USD	6,856,472	AUD	10,027,849	UBS AG	08/23/22	(152,286)
NZD	2,284,246	USD	1,450,813	Bank of America Corp.	08/24/22	(14,288)
NZD	18,660,718	USD	12,039,474	BANK OF NEW YORK	08/24/22	(304,048)
USD	65,608,978	AUD	95,027,041	Bank of America Corp.	08/25/22	(810,431)
USD	1,539,882	NZD	2,506,098	Bank of America Corp.	08/25/22	(36,156)
USD	5,558,604	AUD	8,168,687	BANK OF NEW YORK	08/25/22	(150,922)
USD	14,442,389	AUD	21,263,726	State Street Bank and Trust	08/25/22	(419,950)
NZD	8,539,084	USD	5,581,205	UBS AG	08/25/22	(211,135)
USD	4,014,077	AUD	5,813,080	UBS AG	08/25/22	(48,991)
USD	40,701,209	CAD	52,897,445	Bank of America Corp.	09/08/22	(603,932)
USD	5,725,123	NOK	56,541,948	HSBC Bank	09/09/22	(130,231)
USD	35,459,983	CAD	46,049,961	HSBC Bank	09/09/22	(498,052)
USD	42,494,827	CAD	55,306,699	Bank of America Corp.	09/12/22	(690,500)
USD	49,686,650	NOK	502,199,483	JP Morgan	09/12/22	(2,322,462)
USD	31,927,234	CAD	41,478,071	Bank of America Corp.	09/14/22	(459,829)
USD	8,731,912	DKK	63,453,370	Bank of America Corp.	09/21/22	(11,018)
USD	7,875,607	EUR	7,713,288	Bank of America Corp.	09/21/22	(35,317)
USD	13,256,161	EUR	13,033,123	BANK OF NEW YORK	09/21/22	(110,907)
USD	2,744,818	DKK	19,975,112	Royal Bank of Scotland	09/21/22	(7,455)
USD	2,884,005	DKK	21,216,098	State Street Bank and Trust	09/21/22	(39,257)
USD	1,748,358	EUR	1,725,517	State Street Bank and Trust	09/21/22	(21,372)
USD	28,198,912	EUR	27,884,928	UBS AG	09/21/22	(400,506)
USD	3,950,310	SEK	41,457,813	Bank of America Corp.	09/26/22	(139,220)
USD	6,937,781	SEK	72,831,523	Barclays Capital	09/26/22	(246,550)
USD	66,245	SEK	695,368	Societe Generale	09/26/22	(2,348)
USD	11,158,320	GBP	9,330,120	State Street Bank and Trust	10/04/22	(220,346)
USD	2,162,697	DKK	15,746,081	HSBC Bank	10/14/22	(10,573)
USD	4,790,828	DKK	34,776,725	JP Morgan	10/14/22	(9,046)

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Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	612,629	DKK	4,513,753	State Street Bank and Trust	10/14/22	\$ (10,358)
USD	62,324,021	EUR	61,042,506	State Street Bank and Trust	10/14/22	(387,237)
USD	13,234,969	CAD	17,292,639	UBS AG	10/14/22	(265,597)
USD	45,839,514	CAD	59,488,747	HSBC Bank	10/17/22	(603,751)
<b>Total (Depreciation)</b>						<b>\$(17,648,777)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(10,192,573)</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

Investments in Securities (Market Value)				
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 304,354,664	—	\$ 304,354,664
Austria.....	—	14,522,208	—	14,522,208
Belgium.....	—	26,203,375	—	26,203,375
Canada.....	—	583,285,191	—	583,285,191
Denmark.....	—	41,412,959	—	41,412,959
Finland.....	—	4,302,255	—	4,302,255
France.....	—	155,196,638	—	155,196,638
Germany.....	—	230,056,393	—	230,056,393
Ireland.....	—	1,149,913	—	1,149,913
Netherlands.....	—	97,804,872	—	97,804,872
New Zealand.....	—	18,847,863	—	18,847,863
Norway.....	—	194,371,695	—	194,371,695
Supranational Organization Obligations.....	—	518,102,537	—	518,102,537
Sweden.....	—	264,567,532	—	264,567,532
United States.....	—	143,576,317	—	143,576,317
U.S. Treasury Obligations.....	—	2,685,132,996	—	2,685,132,996
Securities Lending Collateral.....	—	12,879,925	—	12,879,925
Forward Currency Contracts**.....	—	(10,192,573)	—	(10,192,573)
<b>TOTAL.....</b>	<b>—</b>	<b>\$5,285,574,760</b>	<b>—</b>	<b>\$5,285,574,760</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

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## DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount^	Value†		Face Amount^	Value†
	(000)			(000)	
BONDS — (86.2%)			CANADA — (Continued)		

AUSTRALIA — (5.5%)			
ANZ New Zealand International Ltd.			
Ω	1.250%, 06/22/26.....	2,500	\$ 2,268,950
Australia Government Bond			
	0.250%, 11/21/25.....	AUD 23,600	15,201,191
	4.250%, 04/21/26.....	AUD 2,000	1,471,116
Bank of New Zealand			
#Ω	1.000%, 03/03/26.....	2,500	2,266,676
Commonwealth Bank of Australia			
Ω	1.125%, 06/15/26.....	3,000	2,717,151
Glencore Funding LLC			
Ω	4.125%, 03/12/24.....	825	821,976
Ω	4.625%, 04/29/24.....	1,200	1,203,569
Ω	1.625%, 09/01/25.....	975	897,390
Ω	1.625%, 04/27/26.....	5,600	5,038,409
Macquarie Bank Ltd.			
#Ω	3.900%, 01/15/26.....	1,316	1,316,289
New South Wales Treasury Corp.			
	4.000%, 05/20/26.....	AUD 3,900	2,815,405
Treasury Corp. of Victoria			
	0.500%, 11/20/25.....	AUD 4,000	2,571,261
Westpac Banking Corp.			
(r)	3M Swap + 0.880%, FRN, 1.880%, 08/16/24	AUD 9,200	6,451,897
	2.850%, 05/13/26.....	2,790	2,714,326
	1.150%, 06/03/26.....	12,970	11,819,463
TOTAL AUSTRALIA.....			59,575,069
BELGIUM — (0.6%)			
Belfius Bank SA			
	0.010%, 10/15/25.....	EUR 500	487,129
Dexia Credit Local SA			
	1.125%, 04/09/26.....	6,080	5,653,671
Ω	1.125%, 04/09/26.....	300	278,964
TOTAL BELGIUM.....			6,419,764
CANADA — (10.4%)			
Bank of Montreal			
	2.890%, 06/20/23.....	CAD 2,100	1,627,129
	2.280%, 07/29/24.....	CAD 5,500	4,148,268
Bank of Nova Scotia			
	2.290%, 06/28/24.....	CAD 21,000	15,972,496
	1.050%, 03/02/26.....	6,600	6,026,732
Canadian Imperial Bank of Commerce			
	2.970%, 07/11/23.....	CAD 28,500	22,080,239
	1.250%, 06/22/26.....	573	522,485

Canadian Natural Resources Ltd.			
	2.950%, 01/15/23.....	2,000	\$ 1,995,285
	3.900%, 02/01/25.....	1,110	1,104,967
CDP Financial, Inc.			
	0.875%, 06/10/25.....	4,500	4,227,598
Cenovus Energy, Inc.			
	5.375%, 07/15/25.....	7,000	7,268,029
CPPIB Capital, Inc.			
	1.250%, 03/04/25.....	10,000	9,552,699
Enbridge Pipelines, Inc.			
	3.000%, 08/10/26.....	CAD 1,000	748,858
Enbridge, Inc.			
	4.000%, 10/01/23.....	3,000	3,007,478
ITC Holdings Corp.			
	3.650%, 06/15/24.....	1,099	1,093,353
National Bank of Canada			
	1.534%, 06/15/26.....	CAD 2,000	1,416,173
Rogers Communications, Inc.			
#	3.625%, 12/15/25.....	100	98,699
Royal Bank of Canada			
	2.352%, 07/02/24.....	CAD 2,500	1,891,102
	1.200%, 04/27/26.....	4,000	3,646,602
Toronto-Dominion Bank			
	0.750%, 01/06/26.....	4,740	4,307,146
	1.200%, 06/03/26.....	8,560	7,792,280
Toronto-Dominion Bank , Floating Rate Note, 3M Swap + 1.000%, FRN			
(r)	2.980%, 07/10/24.....	AUD 20,640	14,419,257
TOTAL CANADA.....			112,946,875
FRANCE — (1.3%)			
Banque Federative du Credit Mutuel SA			
Ω	2.375%, 11/21/24.....	300	288,673
	0.010%, 03/07/25.....	EUR 3,000	2,956,467
BPCE SA			
Ω	2.375%, 01/14/25.....	1,500	1,431,565
Ω	1.000%, 01/20/26.....	2,900	2,603,368
Caisse d'Amortissement de la Dette Sociale			
	0.375%, 05/27/24.....	4,600	4,374,892
PSA Banque France SA			
	0.000%, 01/22/25.....	EUR 1,200	1,170,570
Societe Generale SA			
Ω	1.375%, 07/08/25.....	1,000	923,416
TotalEnergies Capital International SA			
	2.875%, 11/19/25.....	EUR 600	643,319
TOTAL FRANCE.....			14,392,270

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**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO  
CONTINUED**

		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
GERMANY — (4.3%)			
Bayer U.S. Finance II LLC			
Ω	4.250%, 12/15/25.....	4,700	\$ 4,689,691
BMW Finance NV			
	0.500%, 02/22/25.....	EUR 254	255,178
BMW U.S. Capital LLC			
Ω	3.250%, 04/01/25.....	807	801,911
Ω	3.900%, 04/09/25.....	142	143,247
Ω	2.800%, 04/11/26.....	1,163	1,128,279
Daimler Finance North America LLC			
#Ω	3.300%, 05/19/25.....	500	493,257
Ω	1.450%, 03/02/26.....	11,000	10,141,920
Deutsche Bank AG			
	3.700%, 05/30/24.....	748	738,382
HOWOGE Wohnungs- baugesellschaft mbH			
	0.000%, 11/01/24.....	EUR 100	98,481
Kreditanstalt fuer Wiederaufbau			
	1.250%, 08/28/23.....	NOK 14,670	1,492,199
	1.625%, 04/03/24.....	NOK 10,000	1,012,672
Landeskreditbank Baden- Wuerttemberg Foerderbank			
	4.250%, 08/07/25.....	AUD 7,500	5,358,982
Landwirtschaftliche Rentenbank			
	4.750%, 05/06/26.....	AUD 9,900	7,262,517
NRW Bank			
	1.050%, 03/31/26.....	AUD 2,800	1,788,855
Siemens Financieringsmaatschappij NV			
	0.000%, 02/20/26.....	EUR 400	391,280
	1.200%, 03/11/26.....	4,000	3,684,891
Volkswagen Group of America Finance LLC			
Ω	2.850%, 09/26/24.....	1,000	975,001
Ω	3.350%, 05/13/25.....	3,500	3,427,771
#Ω	4.625%, 11/13/25.....	1,000	1,012,687
Volkswagen International Finance NV			
	0.875%, 01/16/23.....	EUR 300	307,016
VW Credit Canada, Inc.			
	1.200%, 09/25/23.....	CAD 2,000	1,508,617
TOTAL GERMANY.....			46,712,834
IRELAND — (0.8%)			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
#	2.875%, 08/14/24.....	5,000	4,796,040
	1.750%, 01/30/26.....	2,700	2,399,078
	4.450%, 04/03/26.....	150	145,598

IRELAND — (Continued)			
ESB Finance DAC			
2.125%, 06/08/27.....	EUR 1,000		\$1,037,967
TOTAL IRELAND.....			8,378,683
ITALY — (0.8%)			
Intesa Sanpaolo SpA			
Ω 3.250%, 09/23/24.....	1,000		965,659
Republic of Italy Government International Bond			
6.875%, 09/27/23.....	2,500		2,568,890
2.375%, 10/17/24.....	4,562		4,378,790
1.250%, 02/17/26.....	248		220,247
UniCredit SpA			
Ω 7.830%, 12/04/23.....	500		513,860
TOTAL ITALY.....			8,647,446
JAPAN — (4.0%)			
7-Eleven, Inc.			
Ω 0.950%, 02/10/26.....	1,000		900,323
Aircastle Ltd.			
Ω 5.250%, 08/11/25.....	3,600		3,523,330
American Honda Finance Corp.			
1.950%, 10/18/24.....	EUR 210		217,512
Development Bank of Japan, Inc.			
0.010%, 09/09/25.....	EUR 400		392,976
0.875%, 10/10/25.....	EUR 400		402,949
Mitsubishi Corp.			
3.375%, 07/23/24.....	250		248,210
Mitsubishi UFJ Financial Group, Inc.			
1.412%, 07/17/25.....	2,300		2,135,749
2.757%, 09/13/26.....	2,000		1,897,396
Mizuho Financial Group, Inc.			
1.631%, 04/08/27.....	EUR 527		527,352
Nissan Motor Acceptance Co. LLC			
#Ω 2.000%, 03/09/26.....	7,495		6,610,958
Nissan Motor Co. Ltd.			
Ω 3.522%, 09/17/25.....	500		480,582
Nomura Holdings, Inc.			
1.653%, 07/14/26.....	5,828		5,216,814
NTT Finance Corp.			
Ω 1.162%, 04/03/26.....	4,920		4,499,711
1.162%, 04/03/26.....	1,500		1,371,863
Sumitomo Mitsui Financial Group, Inc.			
# 0.948%, 01/12/26.....	2,300		2,074,651
1.546%, 06/15/26.....	EUR 2,800		2,821,280
2.632%, 07/14/26.....	4,000		3,797,665
Toyota Credit Canada, Inc.			
3.040%, 07/12/23.....	CAD 6,000		4,644,676
Toyota Finance Australia Ltd.			
2.004%, 10/21/24.....	EUR 1,160		1,207,343

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## DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

		Face Amount^	Value†
		(000)	
JAPAN — (Continued)			
Toyota Motor Corp.			
1.339%, 03/25/26.....		163	\$ 152,178
TOTAL JAPAN.....			43,123,518
NETHERLANDS — (0.7%)			
BNG Bank NV			
3.250%, 07/15/25.....	AUD	7,000	4,872,950
Cooperatieve Rabobank UA			
#Ω 2.625%, 07/22/24.....		1,000	975,098
Enexis Holding NV			
0.875%, 04/28/26.....	EUR	1,400	1,412,795
LeasePlan Corp. NV			
Ω 2.875%, 10/24/24.....		1,000	962,453
TOTAL NETHERLANDS.....			8,223,296
NORWAY — (3.5%)			
Aker BP ASA			
3.000%, 01/15/25.....		5,900	5,707,574
Ω 3.000%, 01/15/25.....		1,000	967,386
#Ω 2.875%, 01/15/26.....		1,300	1,235,267
Kommunalbanken AS			
4.250%, 07/16/25.....	AUD	90	64,485
Norway Government Bond			
Ω 3.000%, 03/14/24.....	NOK	270,000	28,078,670
Ω 1.750%, 03/13/25.....	NOK	20,000	2,017,444
TOTAL NORWAY.....			38,070,826
SPAIN — (1.1%)			
Banco Santander SA			
3.848%, 04/12/23.....		2,000	1,997,521
Santander Holdings USA, Inc.			
3.400%, 01/18/23.....		9,525	9,506,707
TOTAL SPAIN.....			11,504,228
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (4.2%)			
Asian Development Bank			
0.500%, 05/05/26.....	AUD	5,400	3,393,716
Asian Infrastructure Investment Bank			
1.000%, 05/06/26.....	AUD	200	127,948
European Investment Bank			
# 2.250%, 06/24/24.....		25,800	25,447,022
Inter-American Development Bank			
3.000%, 02/21/24.....		5,000	4,997,700
2.750%, 10/30/25.....	AUD	10,000	6,873,161
International Bank for Reconstruction & Development			
0.500%, 05/18/26.....	AUD	1,800	1,130,024

		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			
Nordic Investment Bank			
1.875%, 04/10/24.....	NOK	32,890	\$ 3,341,610
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS			45,311,181
SWEDEN — (0.7%)			
SBAB Bank AB			
1.875%, 12/10/25.....	EUR	300	309,527
Swedbank AB			
Ω 1.538%, 11/16/26.....		7,900	7,162,240
VOLVO TREASURY AB Co. GUAR REGS 09/25 1.625			
1.625%, 09/18/25.....	EUR	500	512,552
TOTAL SWEDEN.....			7,984,319
SWITZERLAND — (1.3%)			
Credit Suisse Group AG			
3.750%, 03/26/25.....		5,207	5,045,594
4.550%, 04/17/26.....		1,600	1,570,602
UBS Group AG			
Ω 4.125%, 09/24/25.....		3,000	3,013,977
Ω 4.125%, 04/15/26.....		5,000	4,983,674
TOTAL SWITZERLAND.....			14,613,847
UNITED KINGDOM — (5.3%)			
AstraZeneca PLC			
0.700%, 04/08/26.....		9,900	8,995,073
Barclays PLC			
3.650%, 03/16/25.....		500	491,108
4.375%, 01/12/26.....		3,300	3,310,747
BAT Capital Corp.			
3.222%, 08/15/24.....		3,500	3,434,743
BAT International Finance PLC			
0.875%, 10/13/23.....	EUR	3,000	3,039,848
1.668%, 03/25/26.....		1,000	903,969
BP Capital Markets America, Inc.			
3.119%, 05/04/26.....		605	597,765
BP Capital Markets PLC			
2.972%, 02/27/26.....	EUR	1,341	1,425,186
2.213%, 09/25/26.....	EUR	2,500	2,587,493
CNH Industrial Capital LLC			
4.200%, 01/15/24.....		380	380,954
3.950%, 05/23/25.....		4,100	4,080,702
Diageo Finance PLC			
2.375%, 05/20/26.....	EUR	1,000	1,056,936
Experian Finance PLC			
1.375%, 06/25/26.....	EUR	1,053	1,067,243
HSBC Bank Canada			
2.542%, 01/31/23.....	CAD	5,000	3,882,160
HSBC Holdings PLC			
3.196%, 12/05/23.....	CAD	4,000	3,083,144
4.300%, 03/08/26.....		1,000	1,005,752

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## DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

		Face Amount^	Value†
		(000)	
UNITED KINGDOM — (Continued)			
Motability Operations Group PLC			
0.375%, 01/03/26.....	EUR	2,100	\$ 2,063,393
Nationwide Building Society			
Ω 1.500%, 10/13/26.....		9,000	8,101,786
Natwest Group PLC			
4.800%, 04/05/26.....		7,200	7,272,242
Reckitt Benckiser Treasury Services PLC			
Ω 2.750%, 06/26/24.....		700	688,034
Unilever Finance Netherlands BV			
0.750%, 02/28/26.....	EUR	775	779,371
TOTAL UNITED KINGDOM.....			58,247,649
UNITED STATES — (41.7%)			
AbbVie, Inc.			
3.200%, 05/14/26.....		300	297,208
Ally Financial, Inc.			
# 3.875%, 05/21/24.....		4,000	3,984,491
# 5.800%, 05/01/25.....		1,470	1,521,601
Amazon.com, Inc.			
1.000%, 05/12/26.....		23,310	21,610,214
Amcor Finance USA, Inc.			
3.625%, 04/28/26.....		551	533,012
American Express Co.			
2.500%, 07/30/24.....		2,500	2,449,002
American Tower Corp.			
4.000%, 06/01/25.....		2,000	1,999,536
1.300%, 09/15/25.....		1,000	915,218
1.600%, 04/15/26.....		1,500	1,368,384
3.375%, 10/15/26.....		3,000	2,894,070
Ameriprise Financial, Inc.			
# 2.875%, 09/15/26.....		1,000	971,338
Amgen, Inc.			
2.600%, 08/19/26.....		4,000	3,876,549
Anthem, Inc.			
1.500%, 03/15/26.....		3,700	3,448,307
Aon Global Ltd.			
2.875%, 05/14/26.....	EUR	1,500	1,571,398
Ares Capital Corp.			
3.875%, 01/15/26.....		1,300	1,223,609
Arizona Public Service Co.			
# 3.150%, 05/15/25.....		3,000	2,955,710
Assurant, Inc.			
4.200%, 09/27/23.....		1,126	1,127,525
AutoZone, Inc.			
3.250%, 04/15/25.....		2,000	1,975,232
Avnet, Inc.			
4.625%, 04/15/26.....		2,000	2,023,741
Bank of America Corp.			
# 3.875%, 08/01/25.....		1,000	1,009,443
3.500%, 04/19/26.....		3,000	2,989,173
Biogen, Inc.			
4.050%, 09/15/25.....		6,000	6,039,664
Boardwalk Pipelines LP			
4.950%, 12/15/24.....		355	358,747

		Face Amount^	Value†
		(000)	
UNITED STATES — (Continued)			
5.950%, 06/01/26.....		200	\$ 210,166
Boeing Co.			
2.600%, 10/30/25.....		5,194	4,899,321
Boeing Co.			
3.100%, 05/01/26.....		1,100	1,054,567
2.250%, 06/15/26.....		154	142,214
Booking Holdings, Inc.			
2.375%, 09/23/24.....	EUR	1,000	1,041,193
0.100%, 03/08/25.....	EUR	580	572,084
# 3.650%, 03/15/25.....		1,000	1,010,337
1.800%, 03/03/27.....	EUR	1,000	1,018,581
BorgWarner, Inc.			
Ω 5.000%, 10/01/25.....		1,683	1,712,141
Bristol-Myers Squibb Co.			
3.200%, 06/15/26.....		1,313	1,315,729
Brown & Brown, Inc.			
# 4.200%, 09/15/24.....		1,429	1,430,220
Bunge Ltd. Finance Corp.			
1.630%, 08/17/25.....		500	467,818
Campbell Soup Co.			
3.650%, 03/15/23.....		286	285,761
Capital One Financial Corp.			
3.750%, 04/24/24.....		700	697,736
3.200%, 02/05/25.....		1,000	978,364
Cargill, Inc.			
Ω 0.750%, 02/02/26.....		1,300	1,182,067
Carrier Global Corp.			
2.242%, 02/15/25.....		436	421,052
Celanese U.S. Holdings LLC			
1.400%, 08/05/26.....		1,000	851,183
Charles Schwab Corp.			
0.900%, 03/11/26.....		2,000	1,835,387
1.150%, 05/13/26.....		2,500	2,298,481
Chevron Corp.			
3.326%, 11/17/25.....		3,000	3,009,328
2.954%, 05/16/26.....		2,000	1,987,226
Chubb INA Holdings, Inc.			
3.150%, 03/15/25.....		1,100	1,094,962
Cigna Corp.			
1.250%, 03/15/26.....		8,000	7,394,548
Cintas Corp. No. 2			
3.450%, 05/01/25.....		1,750	1,754,013
Citigroup, Inc.			
3.700%, 01/12/26.....		1,000	1,000,833
# 3.400%, 05/01/26.....		5,000	4,922,208
3.200%, 10/21/26.....		2,000	1,955,043
Citrix Systems, Inc.			
1.250%, 03/01/26.....		1,000	973,718
CNA Financial Corp.			
3.950%, 05/15/24.....		7,000	7,009,450
Comcast Corp.			
3.150%, 03/01/26.....		2,000	1,988,300
0.000%, 09/14/26.....	EUR	1,000	958,529
Conagra Brands, Inc.			
4.300%, 05/01/24.....		1,409	1,417,488

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**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO  
CONTINUED**

		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
UNITED STATES — (Continued)			
Constellation Energy Generation LLC			
	3.250%, 06/01/25.....	2,000	\$1,946,880
Crown Castle International Corp.			
	3.200%, 09/01/24.....	5,000	4,942,230
	1.050%, 07/15/26.....	2,500	2,224,461
Discover Financial Services			
#	4.500%, 01/30/26.....	4,517	4,509,716
Discovery Communications LLC			
	3.450%, 03/15/25.....	200	195,239
DXC Technology Co.			
	1.800%, 09/15/26.....	285	256,641
Eaton Capital UnLtd Co.			
	0.750%, 09/20/24.....	EUR 500	504,155
Edison International			
	2.400%, 09/15/22.....	1,300	1,297,610
	4.950%, 04/15/25.....	6,000	6,083,021
Elevance Health, Inc.			
	2.375%, 01/15/25.....	1,000	973,580
Emerson Electric Co.			
	1.250%, 10/15/25.....	EUR 600	607,300
Energy Transfer LP			
	4.050%, 03/15/25.....	300	297,398
	2.900%, 05/15/25.....	7,000	6,725,020
Equinix, Inc.			
	2.625%, 11/18/24.....	4,000	3,875,539
#	1.250%, 07/15/25.....	3,500	3,227,779
	1.450%, 05/15/26.....	600	546,376
ERAC USA Finance LLC			
Ω	3.850%, 11/15/24.....	4,000	3,970,541
Exelon Corp.			
	3.950%, 06/15/25.....	1,700	1,706,668
Expedia Group, Inc.			
	5.000%, 02/15/26.....	3,000	3,034,753
Fidelity & Guaranty Life Holdings, Inc.			
Ω	5.500%, 05/01/25.....	721	740,035
Fidelity National Information Services, Inc.			
	1.150%, 03/01/26.....	7,300	6,626,372
Fiserv, Inc.			
	3.200%, 07/01/26.....	3,750	3,650,987
Flex Ltd.			
	3.750%, 02/01/26.....	7,750	7,495,277
Fortune Brands Home & Security, Inc.			
	4.000%, 06/15/25.....	1,000	1,000,565
General Motors Co.			
	6.125%, 10/01/25.....	800	840,997
General Motors Financial Co., Inc.			
	2.750%, 06/20/25.....	2,000	1,912,301
#	1.250%, 01/08/26.....	3,000	2,706,626
	5.250%, 03/01/26.....	1,500	1,529,439
Georgia-Pacific LLC			
Ω	3.600%, 03/01/25.....	125	124,734
#Ω	0.950%, 05/15/26.....	1,537	1,397,390

	Face Amount^		Value†
	(000)		
UNITED STATES — (Continued)			
Gilead Sciences, Inc.			
3.650%, 03/01/26.....	7,379		\$7,401,360
GlaxoSmithKline Capital PLC			
# 3.000%, 06/01/24.....	1,000		1,000,960
Global Payments, Inc.			
3.750%, 06/01/23.....	1,000		999,704
1.500%, 11/15/24.....	1,000		940,234
1.200%, 03/01/26.....	400		359,551
Goldman Sachs Group, Inc.			
# 3.750%, 02/25/26.....	6,700		6,709,564
Hewlett Packard Enterprise Co.			
4.450%, 10/02/23.....	3,130		3,158,097
Humana, Inc.			
3.850%, 10/01/24.....	6,850		6,882,454
International Business Machines Corp.			
3.000%, 05/15/24.....	6,000		5,964,411
3.300%, 05/15/26.....	2,200		2,190,431
Interpublic Group of Cos., Inc.			
4.200%, 04/15/24.....	1,002		1,002,517
Jabil, Inc.			
1.700%, 04/15/26.....	4,500		4,088,995
JM Smucker Co.			
3.500%, 03/15/25.....	1,000		1,000,561
JPMorgan Chase & Co.			
3.300%, 04/01/26.....	7,900		7,807,535
Juniper Networks, Inc.			
1.200%, 12/10/25.....	6,000		5,428,854
Kellogg Co.			
3.250%, 04/01/26.....	1,122		1,110,767
Kinder Morgan, Inc.			
4.300%, 06/01/25.....	2,000		2,017,995
Laboratory Corp. of America Holdings			
1.550%, 06/01/26.....	2,000		1,838,029
Lazard Group LLC			
3.750%, 02/13/25.....	2,460		2,440,347
3.625%, 03/01/27.....	4,000		3,846,995
Lennar Corp.			
4.750%, 05/30/25.....	3,700		3,730,361
Marathon Petroleum Corp.			
4.700%, 05/01/25.....	3,900		3,976,875
Marsh & McLennan Cos., Inc.			
# 3.500%, 06/03/24.....	2,000		1,998,006
1.349%, 09/21/26.....	EUR 342		340,247
McDonald's Corp.			
3.700%, 01/30/26.....	1,287		1,305,417
McKesson Corp.			
0.900%, 12/03/25.....	1,600		1,455,395
Merck & Co., Inc.			
0.500%, 11/02/24.....	EUR 700		706,820
Morgan Stanley			
3.000%, 02/07/24.....	CAD 11,500		8,794,620
MPLX LP			
4.875%, 12/01/24.....	165		167,750

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**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO  
CONTINUED**

	Face Amount <sup>^</sup> (000)	Value†
UNITED STATES — (Continued)		
1.750%, 03/01/26.....	3,900	\$3,586,004
Mylan, Inc.		
Ω 3.125%, 01/15/23.....	3,550	3,527,636
4.200%, 11/29/23.....	331	331,218
National Retail Properties, Inc.		
3.900%, 06/15/24.....	5,000	4,998,216
National Rural Utilities Cooperative Finance Corp.		
# 1.000%, 06/15/26.....	2,600	2,386,534
NetApp, Inc.		
1.875%, 06/22/25.....	7,000	6,639,377
Nuveen Finance LLC		
Ω 4.125%, 11/01/24.....	7,000	6,990,039
ONEOK, Inc.		
2.750%, 09/01/24.....	3,590	3,501,012
2.200%, 09/15/25.....	2,055	1,927,419
5.850%, 01/15/26.....	1,500	1,572,720
Oracle Corp.		
# 2.500%, 04/01/25.....	1,000	966,830
1.650%, 03/25/26.....	7,450	6,848,708
Ovintiv Exploration, Inc.		
5.375%, 01/01/26.....	292	297,797
Paramount Global		
4.750%, 05/15/25.....	2,038	2,070,206
Penske Truck Leasing Co. LP/PTL Finance Corp.		
#Ω 4.000%, 07/15/25.....	2,000	1,982,286
Ω 4.450%, 01/29/26.....	1,715	1,719,476
Ω 1.700%, 06/15/26.....	4,000	3,613,480
Philip Morris International, Inc.		
2.875%, 05/01/24.....	500	495,749
2.750%, 03/19/25.....	EUR 424	433,782
2.750%, 02/25/26.....	3,395	3,280,332
0.875%, 05/01/26.....	1,497	1,346,449
Phillips 66		
1.300%, 02/15/26.....	3,500	3,212,317
Phillips 66 Co.		
Ω 2.450%, 12/15/24.....	851	821,982
PPG Industries, Inc.		
1.200%, 03/15/26.....	1,202	1,096,461
Public Storage		
# 0.875%, 02/15/26.....	4,000	3,668,773
PulteGroup, Inc.		
5.500%, 03/01/26.....	3,000	3,087,059
PVH Corp.		
# 4.625%, 07/10/25.....	4,851	4,851,318
Roche Holdings, Inc.		
Ω 0.991%, 03/05/26.....	2,550	2,360,210
Roper Technologies, Inc.		
1.000%, 09/15/25.....	1,500	1,373,858
Ross Stores, Inc.		
4.600%, 04/15/25.....	2,000	2,049,855
Royalty Pharma PLC		
1.200%, 09/02/25.....	8,000	7,351,565
Ryder System, Inc.		
3.400%, 03/01/23.....	2,325	2,322,825

	Face Amount <sup>^</sup> (000)	Value†
UNITED STATES — (Continued)		
2.500%, 09/01/24.....	3,000	\$2,907,770
# 4.625%, 06/01/25.....	1,000	1,014,356
3.350%, 09/01/25.....	1,500	1,468,897
Schlumberger Finance BV		
1.375%, 10/28/26.....	EUR 500	507,741
Sempra Energy		
# 3.300%, 04/01/25.....	3,531	3,491,562
Simon Property Group LP		
2.000%, 09/13/24.....	5,000	4,843,631
3.500%, 09/01/25.....	3,500	3,486,700
Sky Ltd.		
2.500%, 09/15/26.....	EUR 3,467	3,664,894
Southwest Airlines Co.		
# 4.750%, 05/04/23.....	1,000	1,007,116
# 5.250%, 05/04/25.....	4,500	4,636,070
Southwestern Electric Power Co.		
# 1.650%, 03/15/26.....	5,345	4,945,340
Steel Dynamics, Inc.		
# 2.400%, 06/15/25.....	2,100	2,014,062
Thermo Fisher Scientific, Inc.		
1.400%, 01/23/26.....	EUR 500	509,308
United Parcel Service, Inc.		
2.125%, 05/21/24.....	CAD 5,000	3,802,351
1.625%, 11/15/25.....	EUR 1,000	1,029,932
UnitedHealth Group, Inc.		
# 1.150%, 05/15/26.....	1,250	1,162,481
Utah Acquisition Sub, Inc.		
3.950%, 06/15/26.....	2,000	1,892,909
Valero Energy Corp.		
2.850%, 04/15/25.....	514	499,755
Ventas Realty LP		
3.500%, 04/15/24.....	1,000	990,695
2.650%, 01/15/25.....	2,000	1,924,507
Verizon Communications, Inc.		
# 3.376%, 02/15/25.....	1,000	1,003,183
1.450%, 03/20/26.....	7,100	6,644,924
ViacomCBS, Inc.		
# 4.000%, 01/15/26.....	2,000	2,002,076
Viatris, Inc.		
1.650%, 06/22/25.....	480	439,756
VMware, Inc.		
1.400%, 08/15/26.....	3,725	3,354,617
Walgreens Boots Alliance, Inc.		
3.450%, 06/01/26.....	677	675,021
Wells Fargo & Co.		
3.184%, 02/08/24.....	CAD 4,250	3,259,943
3.550%, 09/29/25.....	2,500	2,491,024
3.000%, 04/22/26.....	4,000	3,894,611
2.975%, 05/19/26.....	CAD 1,000	742,259
Western Union Co.		
1.350%, 03/15/26.....	3,062	2,771,499
Williams Cos., Inc.		
4.000%, 09/15/25.....	566	564,822

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**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO  
CONTINUED**



	Face Amount^ (000)	Value†		Shares	Value†
UNITED STATES — (Continued)			SECURITIES LENDING COLLATERAL — (2.7%)		
WRKCo, Inc.			@\$ The DFA Short Term Investment Fund	2,550,597	\$ 29,502,751
4.650%, 03/15/26.....	500	\$ 510,841	TOTAL INVESTMENTS — (100.0%)		
			(Cost \$1,152,757,205)^^^.....		\$1,089,247,104
TOTAL UNITED STATES.....		454,513,848			
TOTAL BONDS.....		938,665,653			
U.S. TREASURY OBLIGATIONS — (11.1%)					
U.S. Treasury Notes					
0.125%, 07/31/23.....	45,175	43,911,512			
0.375%, 10/31/23.....	11,000	10,655,391			
2.125%, 11/30/23.....	54,000	53,424,141			
0.750%, 12/31/23.....	7,000	6,786,719			
0.875%, 01/31/24.....	6,500	6,300,937			
TOTAL U.S. TREASURY OBLIGATIONS		121,078,700			
TOTAL INVESTMENT SECURITIES (Cost \$1,123,257,355)		1,059,744,353			

As of July 31, 2022, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NZD 86,451,351	USD 52,832,582	UBS AG	08/12/22	\$ 1,538,053
CAD 1,198,227	USD 925,313	Bank of America Corp.	08/23/22	10,370
USD 40,891,770	CAD 52,330,760	HSBC Bank	08/23/22	27,224
CAD 4,987,794	USD 3,893,353	UBS AG	08/24/22	1,560
AUD 7,527,821	USD 5,197,094	State Street Bank and Trust	08/31/22	65,026
NOK 21,577,484	USD 2,131,681	BANK OF NEW YORK	09/16/22	103,084
USD 1,545,766	EUR 1,504,283	HSBC Bank	10/05/22	1,387
<b>Total Appreciation</b>				<b>\$ 1,746,704</b>
USD 41,226,245	CAD 52,952,725	HSBC Bank	08/24/22	\$ (123,951)
USD 77,561,215	AUD 112,432,538	Bank of America Corp.	08/31/22	(1,031,710)
USD 37,378,657	NOK 374,102,421	UBS AG	09/16/22	(1,366,855)
USD 6,052,728	EUR 5,946,086	Australia and New Zealand Bank	10/05/22	(51,849)
USD 4,449,553	EUR 4,386,315	HSBC Bank	10/05/22	(53,676)
USD 21,559,131	EUR 21,154,104	State Street Bank and Trust	10/05/22	(158,823)
USD 3,992,433	EUR 3,904,530	Australia and New Zealand Bank	10/28/22	(22,994)
USD 3,220,751	EUR 3,139,737	State Street Bank and Trust	10/28/22	(8,161)
<b>Total (Depreciation)</b>				<b>\$(2,818,019)</b>
<b>Total Appreciation (Depreciation)</b>				<b>\$(1,071,315)</b>

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## DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 59,575,069	—	\$ 59,575,069
Belgium.....	—	6,419,764	—	6,419,764
Canada.....	—	112,946,875	—	112,946,875
France.....	—	14,392,270	—	14,392,270
Germany.....	—	46,712,834	—	46,712,834
Ireland.....	—	8,378,683	—	8,378,683
Italy.....	—	8,647,446	—	8,647,446
Japan.....	—	43,123,518	—	43,123,518
Netherlands.....	—	8,223,296	—	8,223,296
Norway.....	—	38,070,826	—	38,070,826
Spain.....	—	11,504,228	—	11,504,228
Supranational Organization Obligations.....	—	45,311,181	—	45,311,181
Sweden.....	—	7,984,319	—	7,984,319
Switzerland.....	—	14,613,847	—	14,613,847
United Kingdom.....	—	58,247,649	—	58,247,649
United States.....	—	454,513,848	—	454,513,848
U.S. Treasury Obligations.....	—	121,078,700	—	121,078,700
Securities Lending Collateral.....	—	29,502,751	—	29,502,751
Forward Currency Contracts**.....	—	(1,071,315)	—	(1,071,315)
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,088,175,789</b>	<b>—</b>	<b>\$1,088,175,789</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

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## DFA SHORT-TERM GOVERNMENT PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount (000)	Value†
U.S. TREASURY OBLIGATIONS — (99.8%) <sup>∞</sup>		
U.S. Treasury Notes		
∞ 0.125%, 07/15/23.....	20,600	\$ 20,046,375
∞ 0.125%, 07/31/23.....	163,250	158,684,102
∞ 0.125%, 08/15/23.....	97,500	94,674,023
∞ 0.250%, 09/30/23.....	164,600	159,514,117
∞ 0.125%, 10/15/23.....	145,250	140,421,572
∞ 0.375%, 10/31/23.....	164,000	158,862,188
∞ 0.250%, 11/15/23.....	112,000	108,220,000
∞ 0.500%, 11/30/23.....	165,000	159,708,399
∞ 0.125%, 12/15/23.....	165,000	158,709,375
∞ 0.750%, 12/31/23.....	168,750	163,608,398
∞ 0.125%, 01/15/24.....	172,500	165,573,047
∞ 0.875%, 01/31/24.....	123,500	119,717,812
<b>TOTAL U.S. TREASURY OBLIGATIONS</b>		
Cost (\$1,614,285,133).....		1,607,739,408
	<b>Shares</b>	
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	2,561,639	2,561,639
<b>TOTAL INVESTMENTS — (100.0%)</b>		
(Cost \$1,616,846,772) <sup>^^</sup> .....		<b>\$1,610,301,047</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$1,607,739,408	—	\$1,607,739,408
Temporary Cash Investments.....	\$2,561,639	—	—	2,561,639
<b>TOTAL.....</b>	<b>\$2,561,639</b>	<b>\$1,607,739,408</b>	<b>—</b>	<b>\$1,610,301,047</b>

**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
BONDS — (74.0%)			BELGIUM — (Continued)		
AUSTRALIA — (8.8%)			1.125%, 04/09/26.....	107,824	\$100,263,381
Australia & New Zealand Banking Group Ltd.			Ω 1.125%, 04/09/26.....	17,400	16,179,912
3.700%, 11/16/25.....	25,712	\$ 25,850,524	Euroclear Bank SA		
Australia Government Bond			0.125%, 07/07/25.....	EUR 1,950	1,918,260
3.250%, 04/21/25.....	AUD 15,200	10,780,470	Kingdom of Belgium Government Bond		
0.250%, 11/21/25.....	AUD 201,640	129,880,008	Ω 0.500%, 10/22/24.....	EUR 30,100	30,870,446
Bank of New Zealand			Ω 0.800%, 06/22/25.....	EUR 33,200	34,264,516
#Ω 1.000%, 03/03/26.....	6,717	6,090,104	TOTAL BELGIUM.....		248,891,306
Commonwealth Bank of Australia			CANADA — (13.4%)		
Ω 1.125%, 06/15/26.....	154,303	139,754,850	Bank of Montreal		
National Australia Bank Ltd.			2.700%, 09/11/24.....	CAD 67,550	51,632,455
0.250%, 05/20/24.....	EUR 4,100	4,118,555	Bank of Nova Scotia		
Ω 1.388%, 01/12/25.....	13,200	12,555,274	2.290%, 06/28/24.....	CAD 70,000	53,241,654
# 3.375%, 01/14/26.....	42,854	42,550,939	Canadian Imperial Bank of Commerce		
2.900%, 02/25/27.....	AUD 8,000	5,343,793	3.300%, 05/26/25.....	CAD 25,000	19,278,435
New South Wales Treasury Corp.			CDP Financial, Inc.		
1.250%, 03/20/25.....	AUD 5,000	3,343,216	0.875%, 06/10/25.....	10,820	10,165,025
4.000%, 05/20/26.....	AUD 193,900	139,976,192	1.000%, 05/26/26.....	35,550	32,798,031
Queensland Treasury Corp.			CPPIB Capital, Inc.		
5.750%, 07/22/24.....	AUD 12,700	9,370,613	Ω 0.875%, 09/09/26.....	368,590	336,028,420
Ω 4.750%, 07/21/25.....	AUD 8,100	5,933,513	Export Development Canada		
Ω 3.250%, 07/21/26.....	AUD 122,000	85,788,429	2.625%, 02/21/24.....	7,400	7,350,584
South Australian Government Financing Authority			EXPORT DEVELOPMNT CANADA		
2.250%, 08/15/24.....	AUD 5,500	3,789,934	0.000%, 01/27/25.....	EUR 11,466	11,417,578
3.000%, 07/20/26.....	AUD 54,500	37,907,871	Manitoba, Province of Canada		
Treasury Corp. of Victoria			2.600%, 04/16/24.....	39,500	39,162,670
5.500%, 12/17/24.....	AUD 19,000	14,076,484	OMERS Finance Trust		
0.500%, 11/20/25.....	AUD 180,020	115,719,597	0.450%, 05/13/25.....	EUR 43,200	43,165,825
Western Australian Treasury Corp.			Ontario Teachers' Finance Trust		
2.500%, 07/23/24.....	AUD 5,100	3,541,502	0.500%, 05/06/25.....	EUR 20,150	20,185,587
5.000%, 07/23/25.....	AUD 4,000	2,951,233	Ω 0.875%, 09/21/26.....	168,686	153,489,944
Westpac Banking Corp.			Ontario, Province of Canada		
# 1.019%, 11/18/24.....	2,000	1,897,299	3.050%, 01/29/24.....	60,000	59,862,936
2.350%, 02/19/25.....	24,456	23,853,971	0.875%, 01/21/25.....	EUR 2,400	2,437,110
2.850%, 05/13/26.....	57,130	55,580,440	3.100%, 08/26/25.....	AUD 3,830	2,644,368
# 1.150%, 06/03/26.....	113,167	103,128,235	Province of Alberta Canada		
4.125%, 06/04/26.....	AUD 15,300	10,794,208	0.500%, 04/16/25.....	EUR 29,600	29,763,667
TOTAL AUSTRALIA.....		994,577,254	0.625%, 04/18/25.....	EUR 15,176	15,300,519
AUSTRIA — (1.0%)			Province of Ontario Canada		
Oesterreichische Kontrollbank AG			0.625%, 01/21/26.....	44,468	40,808,501
0.500%, 09/16/24.....	61,554	58,350,211	1.050%, 04/14/26.....	54,452	50,497,667
0.375%, 09/17/25.....	55,300	51,067,341	Province of Quebec Canada		
TOTAL AUSTRIA.....		109,417,552	0.875%, 01/15/25.....	EUR 11,100	11,276,229
BELGIUM — (2.2%)			PSP Capital, Inc.		
Dexia Credit Local SA			0.500%, 09/15/24.....	7,187	6,800,914
0.500%, 07/16/24.....	47,486	45,168,881	Ω 1.000%, 06/29/26.....	76,871	70,870,494
1.250%, 11/26/24.....	EUR 19,700	20,225,910			

		Face Amount^	Value†
		(000)	
CANADA — (Continued)			
Quebec, Province of Canada			
2.500%, 04/09/24.....		92,463	\$ 91,486,413
0.200%, 04/07/25.....	EUR	666	664,008
Royal Bank of Canada			
4.200%, 06/22/26.....	AUD	6,439	4,535,192
Toronto-Dominion Bank			
3.226%, 07/24/24.....	CAD	84,000	64,966,429
# 0.750%, 09/11/25.....		12,650	11,592,447
1.128%, 12/09/25.....	CAD	77,600	54,878,419
0.750%, 01/06/26.....		78,639	71,457,735
# 1.200%, 06/03/26.....		151,863	138,242,880
TOTAL CANADA.....			1,506,002,136
DENMARK — (2.0%)			
Denmark Government Bond			
0.000%, 11/15/24.....	DKK	1,666,500	225,907,350
Novo Nordisk Finance Netherlands BV			
0.750%, 03/31/25.....	EUR	3,900	3,957,335
TOTAL DENMARK.....			229,864,685
FINLAND — (1.2%)			
Finland Government Bond			
0.875%, 09/15/25.....	EUR	16,200	16,703,770
Kuntarahoitus Oyj			
0.625%, 03/20/26.....		85,551	78,564,022
KUNTARAHOTUS Oyj LOCAL GOVT G REGS 11/24 0.0000			
0.000%, 11/15/24.....	EUR	5,100	5,098,128
Nordea Bank Abp			
#Q 0.750%, 08/28/25.....		37,450	34,244,173
TOTAL FINLAND.....			134,610,093
FRANCE — (5.1%)			
Agence Francaise de Developpement EPIC			
0.000%, 03/25/25.....	EUR	58,300	58,364,474
0.625%, 01/22/26.....		181,800	167,249,455
Bpifrance SACA			
0.500%, 05/25/25.....	EUR	3,000	3,036,785
Caisse d'Amortissement de la Dette Sociale			
0.375%, 05/27/24.....		44,000	41,846,796
1.375%, 11/25/24.....	EUR	29,642	30,710,405
French Republic Government Bond OAT			
0.000%, 02/25/25.....	EUR	113,700	114,530,648
Sanofi			
0.875%, 04/06/25.....	EUR	5,000	5,091,054
SFIL SA			
0.625%, 02/09/26.....		111,800	102,528,426
Societe Nationale SNCF SA			
4.125%, 02/19/25.....	EUR	4,550	5,026,505

		Face Amount^	Value†
		(000)	
FRANCE — (Continued)			
Unedic Asseo			
2.375%, 05/25/24.....	EUR	12,700	\$ 13,376,441
0.125%, 11/25/24.....	EUR	22,800	22,949,464
0.625%, 02/17/25.....	EUR	6,000	6,106,641
TOTAL FRANCE.....			570,817,094
GERMANY — (4.7%)			
Erste Abwicklungsanstalt			
0.250%, 03/01/24.....		5,000	4,785,600
0.875%, 10/30/24.....		64,800	61,871,040
FMS Wertmanagement			
0.375%, 05/06/24.....		12,000	11,449,728
Free State of Bavaria			
0.010%, 01/17/25.....	EUR	3,500	3,496,490
Kreditanstalt fuer Wiederaufbau			
0.250%, 03/08/24.....		55,900	53,501,893
1.625%, 05/10/24.....		65,000	63,445,070
0.125%, 10/04/24.....	EUR	11,300	11,421,081
0.000%, 11/15/24.....	EUR	12,540	12,622,333
0.000%, 02/18/25.....	EUR	32,820	32,940,288
4.000%, 02/27/25.....	AUD	18,390	13,112,580
0.010%, 03/31/25.....	EUR	4,843	4,854,028
0.375%, 04/23/25.....	EUR	7,171	7,255,681
3.200%, 09/11/26.....	AUD	15,800	10,977,023
Land Berlin			
0.250%, 04/22/25.....	EUR	4,000	4,009,174
Land Hessen			
0.000%, 03/10/25.....	EUR	13,300	13,260,117
Landeskreditbank Baden-Wuerttemberg Foerderbank			
2.000%, 07/23/24.....		113,054	110,839,046
4.250%, 08/07/25.....	AUD	2,300	1,643,421
Landwirtschaftliche Rentenbank			
4.750%, 04/08/24.....	AUD	27,300	19,570,427
4.250%, 01/09/25.....	AUD	3,400	2,434,633
4.750%, 05/06/26.....	AUD	31,370	23,012,644
NRW Bank			
1.050%, 03/31/26.....	AUD	27,092	17,308,448
State of North Rhine-Westphalia Germany			
1.000%, 04/21/26.....		49,200	45,688,126
TOTAL GERMANY.....			529,498,871
IRELAND — (0.2%)			
Ireland Government Bond			
5.400%, 03/13/25.....	EUR	18,600	21,388,382
NETHERLANDS — (2.8%)			
BNG Bank NV			
0.500%, 04/16/25.....	EUR	7,300	7,366,552
3.250%, 07/15/25.....	AUD	38,975	27,131,889
0.500%, 11/24/25.....		25,024	23,048,005
1.900%, 11/26/25.....	AUD	5,690	3,789,049
2.375%, 03/16/26.....		44,766	43,756,437
Q 0.875%, 05/18/26.....		90,890	83,936,911

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## DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

		Face Amount^	Value†
		(000)	
NETHERLANDS — (Continued)			
Cooperatieve Rabobank UA			
#	1.375%, 01/10/25.....	44,684	\$ 42,383,880
Netherlands Government Bond			
Ω	2.000%, 07/15/24.....	EUR 33,100	34,938,991
Ω	0.250%, 07/15/25.....	EUR 21,700	22,056,497
Shell International Finance BV			
	1.125%, 04/07/24.....	EUR 1,800	1,848,538
#	3.250%, 05/11/25.....	1,255	1,254,942
#	2.875%, 05/10/26.....	26,274	25,830,235
TOTAL NETHERLANDS.....			317,341,926
NEW ZEALAND — (0.5%)			
New Zealand Local Government Funding Agency Bond			
	2.250%, 04/15/24.....	NZD 86,399	52,974,324
	2.750%, 04/15/25.....	NZD 9,466	5,792,829
TOTAL NEW ZEALAND.....			58,767,153
NORWAY — (3.1%)			
Equinor ASA			
#	1.750%, 01/22/26.....	18,950	18,038,304
Kommunalbanken AS			
	2.000%, 06/19/24.....	42,700	41,858,271
	4.250%, 07/16/25.....	AUD 26,792	19,196,488
	4.000%, 08/20/25.....	NZD 943	594,264
	0.375%, 09/11/25.....	3,470	3,200,767
	0.500%, 01/13/26.....	100,500	92,285,803
	0.600%, 06/01/26.....	AUD 21,226	13,321,348
Ω	1.125%, 10/26/26.....	77,748	71,962,039
Norway Government Bond			
Ω	3.000%, 03/14/24.....	NOK 574,000	59,693,173
Ω	1.750%, 03/13/25.....	NOK 333,900	33,681,231
TOTAL NORWAY.....			353,831,688
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (11.7%)			
African Development Bank			
	4.750%, 03/06/24.....	AUD 2,500	1,787,492
	0.875%, 03/23/26.....	139,377	129,320,949
	4.500%, 06/02/26.....	AUD 24,000	17,427,599
Asian Development Bank			
	1.625%, 03/15/24.....	119,000	116,396,280
	0.375%, 06/11/24.....	17,000	16,175,949
	3.750%, 03/12/25.....	AUD 25,500	18,062,131
	0.500%, 05/05/26.....	AUD 22,755	14,300,742
Asian Infrastructure Investment Bank			
	2.250%, 05/16/24.....	25,326	24,926,856
	0.500%, 10/30/24.....	27,477	25,926,326
#	0.500%, 01/27/26.....	249,343	227,774,676
	1.000%, 05/06/26.....	AUD 12,400	7,932,790
Council Of Europe Development Bank			
	0.375%, 03/27/25.....	EUR 13,562	13,624,236

	Face Amount^	Value†
	(000)	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)		
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial		
	0.250%, 02/09/24.....	EUR 2,878 \$ 2,907,020
European Financial Stability Facility		
	2.125%, 02/19/24.....	EUR 27,450 28,643,864
	0.000%, 04/19/24.....	EUR 20,600 20,785,572
	1.750%, 06/27/24.....	EUR 4,010 4,170,617
	0.400%, 02/17/25.....	EUR 7,050 7,119,014
	0.500%, 07/11/25.....	EUR 2,096 2,116,570
	0.000%, 10/15/25.....	EUR 10,400 10,320,642
European Investment Bank		
	3.250%, 01/29/24.....	10,500 10,539,270
	2.250%, 06/24/24.....	43,200 42,608,968
	0.750%, 09/09/24.....	NOK 113,000 11,209,741
	0.875%, 09/13/24.....	EUR 7,450 7,623,027
	0.000%, 03/25/25.....	EUR 1,520 1,517,601
	2.900%, 10/17/25.....	AUD 6,252 4,325,295
European Stability Mechanism		
	0.000%, 12/16/24.....	EUR 8,500 8,521,284
	0.000%, 03/14/25.....	EUR 27,177 27,139,154
European Union		
	0.500%, 04/04/25.....	EUR 12,900 13,086,824
	0.800%, 07/04/25.....	EUR 82,900 84,794,855
	0.000%, 07/06/26.....	EUR 11,200 11,027,998
Inter-American Development Bank		
	3.000%, 02/21/24.....	12,300 12,294,342
	4.750%, 08/27/24.....	AUD 20,500 14,752,738
	0.500%, 09/23/24.....	3,628 3,441,085
	2.750%, 10/30/25.....	AUD 21,735 14,938,814
	2.700%, 01/29/26.....	AUD 5,055 3,460,791
	4.250%, 06/11/26.....	AUD 56,000 40,352,265
Inter-American Investment Corp.		
	1.750%, 10/02/24.....	4,860 4,724,046
International Bank for Reconstruction & Development		
	2.500%, 03/19/24.....	134,143 132,944,113
	2.250%, 03/28/24.....	37,370 36,920,414
	1.375%, 02/19/25.....	NZD 8,388 4,961,104
	0.500%, 05/18/26.....	AUD 41,779 26,228,485
International Finance Corp.		
	4.000%, 04/03/25.....	AUD 54,892 39,117,057
	3.200%, 07/22/26.....	AUD 107,200 74,512,404
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS		1,320,761,000
SWEDEN — (5.8%)		
Kommuninvest i Sverige AB		
	1.375%, 05/08/24.....	44,000 42,686,600
Ω	1.375%, 05/08/24.....	14,250 13,826,063
Ω	2.875%, 07/03/24.....	60,617 60,321,553

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## DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

		Face Amount^	Value†		Face Amount^	Value†
		(000)			(000)	
SWEDEN — (Continued)				UNITED STATES — (Continued)		
1.000%, 10/02/24.....	SEK	361,000	\$ 34,410,662	National Securities Clearing Corp.		
1.000%, 05/12/25.....	SEK	259,000	24,472,555	1.500%, 04/23/25.....	27,988	\$ 26,608,637
Skandinaviska Enskilda Banken AB				#Q 1.500%, 04/23/25.....	26,428	25,125,520
#Q 0.850%, 09/02/25.....		59,880	54,639,302	#Q 0.750%, 12/07/25.....	31,144	28,515,029
Q 1.400%, 11/19/25.....		159,000	147,405,491	Nestle Holdings, Inc.		
#Q 1.200%, 09/09/26.....		170,450	153,665,788	3.500%, 09/24/25.....	2,850	2,873,408
Svensk Exportkredit AB				#Q 0.625%, 01/15/26.....	22,181	20,313,592
0.375%, 07/30/24.....		72,022	68,339,314	Procter & Gamble Co.		
0.625%, 10/07/24.....		22,000	20,870,785	# 0.550%, 10/29/25.....	26,600	24,751,079
Svenska Handelsbanken AB				1.000%, 04/23/26.....	32,107	30,094,545
Q 0.550%, 06/11/24.....		4,500	4,250,835	Roche Finance Europe BV		
0.125%, 06/18/24.....	EUR	3,650	3,663,795	0.875%, 02/25/25.....	EUR 3,106	3,185,699
Sweden Government Bond				Roche Holdings, Inc.		
2.500%, 05/12/25.....	SEK	295,000	29,627,438	#Q 1.882%, 03/08/24.....	106,000	103,799,103
TOTAL SWEDEN.....			658,180,181	Q 0.991%, 03/05/26.....	36,750	34,014,797
SWITZERLAND — (0.3%)				Q 2.625%, 05/15/26.....	6,253	6,098,894
Novartis Capital Corp.				Visa, Inc.		
# 3.400%, 05/06/24.....		10,000	10,050,638	# 3.150%, 12/14/25.....	29,894	29,880,784
# 3.000%, 11/20/25.....		20,224	20,161,369	Walmart, Inc.		
TOTAL SWITZERLAND.....			30,212,007	# 1.050%, 09/17/26.....	119,000	110,843,922
UNITED STATES — (11.2%)				TOTAL UNITED STATES.....		1,261,858,023
Abbott Ireland Financing DAC				TOTAL BONDS.....		8,346,019,351
0.100%, 11/19/24.....	EUR	2,000	2,005,323	U.S. TREASURY OBLIGATIONS — (25.3%)		
Amazon.com, Inc.				U.S. Treasury Notes		
# 2.730%, 04/13/24.....		120,000	119,691,320	0.125%, 07/15/23.....	380,000	369,787,500
# 0.450%, 05/12/24.....		29,300	28,067,922	0.125%, 07/31/23.....	495,500	481,641,484
1.000%, 05/12/26.....		206,865	191,780,216	0.125%, 08/15/23.....	632,000	613,681,872
Apple, Inc.				2.750%, 11/15/23.....	50,000	49,873,047
# 1.125%, 05/11/25.....		27,551	26,170,837	0.125%, 12/15/23.....	141,000	135,624,375
# 3.200%, 05/13/25.....		8,983	9,043,343	0.750%, 12/31/23.....	439,000	425,624,219
# 0.550%, 08/20/25.....		60,000	55,690,789	0.875%, 01/31/24.....	442,000	428,463,750
0.700%, 02/08/26.....		234,673	216,820,878	2.500%, 01/31/24.....	120,000	119,193,750
# 3.250%, 02/23/26.....		8,458	8,519,770	0.125%, 02/15/24.....	234,000	224,118,985
3.600%, 06/10/26.....	AUD	4,150	2,871,480	TOTAL U.S. TREASURY		2,848,008,982
Berkshire Hathaway, Inc.				OBLIGATIONS		
# 3.125%, 03/15/26.....		39,087	39,199,641	TOTAL INVESTMENT		
Chevron Corp.				SECURITIES		
# 1.554%, 05/11/25.....		39,200	37,711,143	(Cost \$11,680,238,491)		11,194,028,333
3.326%, 11/17/25.....		7,847	7,871,400			
# 2.954%, 05/16/26.....		4,000	3,974,452			
Chevron USA, Inc.					Shares	
# 0.687%, 08/12/25.....		21,125	19,629,013	SECURITIES LENDING COLLATERAL — (0.7%)		
Exxon Mobil Corp.				@\$ The DFA Short Term		
0.142%, 06/26/24.....	EUR	7,939	7,968,632	Investment Fund	7,138,417	82,570,066
# 2.709%, 03/06/25.....		9,300	9,202,676	TOTAL INVESTMENTS — (100.0%)		
Johnson & Johnson				(Cost \$11,762,800,154)^..		\$11,276,598,399
# 2.450%, 03/01/26.....		15,234	15,083,020			
Merck & Co., Inc.						
# 0.750%, 02/24/26.....		15,589	14,451,159			

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## DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

As of July 31, 2022, DFA Five-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NZD	2,072,422	USD	1,268,364	Australia and New Zealand Bank	08/12/22	\$ 35,016
AUD	1,696,556	USD	1,171,504	Citibank, N.A.	08/15/22	14,110
USD	50,178,423	CAD	64,162,366	Bank of America Corp.	08/23/22	74,698
USD	44,009,272	CAD	56,080,355	UBS AG	08/26/22	216,821
USD	94,399,005	EUR	89,215,561	Bank of America Corp.	09/07/22	2,988,907
USD	17,798,691	EUR	16,646,193	HSBC Bank	09/07/22	743,032
AUD	13,696,179	USD	9,359,736	Royal Bank of Scotland	09/07/22	215,306
USD	35,281,542	EUR	32,785,375	State Street Bank and Trust	09/07/22	1,689,707
USD	22,637,543	DKK	160,155,928	Bank of America Corp.	09/12/22	584,584
USD	31,947,500	DKK	222,580,932	HSBC Bank	09/12/22	1,298,817
USD	15,345,076	NOK	146,619,607	JP Morgan	09/12/22	160,760
USD	14,025,248	DKK	98,531,372	Societe Generale	09/12/22	457,792
USD	54,169,357	DKK	382,116,262	UBS AG	09/12/22	1,553,170
USD	46,394,125	EUR	43,767,668	Bank of America Corp.	09/13/22	1,530,644
USD	10,124,787	EUR	9,654,129	Royal Bank of Scotland	09/13/22	228,947
USD	89,446,708	EUR	84,795,596	State Street Bank and Trust	09/13/22	2,528,082
USD	8,715,801	SEK	87,531,724	Societe Generale	09/15/22	85,348
USD	59,261,537	EUR	56,046,638	Bank of America Corp.	09/21/22	1,778,827
USD	44,535,914	EUR	41,996,638	Barclays Capital	09/21/22	1,463,205
USD	7,735,160	EUR	7,304,378	JP Morgan	09/21/22	243,624
USD	19,139,909	EUR	17,991,555	State Street Bank and Trust	09/21/22	687,360
USD	47,188,811	EUR	44,269,420	Bank of America Corp.	09/28/22	1,762,370
USD	96,308,878	EUR	91,594,159	State Street Bank and Trust	09/28/22	2,320,823
USD	7,716,869	DKK	55,864,542	Bank of America Corp.	10/06/22	11,203
USD	42,376,401	EUR	41,010,668	State Street Bank and Trust	10/06/22	269,508
USD	15,613,477	EUR	15,178,802	State Street Bank and Trust	10/12/22	22,030
USD	2,758,630	EUR	2,683,098	Australia and New Zealand Bank	10/13/22	2,386
USD	17,530,199	EUR	17,052,542	JP Morgan	10/13/22	12,778
<b>Total Appreciation</b>						<b>\$22,979,855</b>
USD	67,737,976	AUD	99,111,243	UBS AG	08/08/22	\$ (1,516,522)
USD	83,399,175	AUD	122,016,813	HSBC Bank	08/09/22	(1,862,051)
USD	8,396,549	NOK	85,346,873	BANK OF NEW YORK	08/12/22	(436,414)
USD	44,910,901	NZD	73,312,501	HSBC Bank	08/12/22	(1,196,501)
USD	18,430,750	NOK	188,268,346	HSBC Bank	08/12/22	(1,054,056)
USD	54,481,307	AUD	80,490,048	JP Morgan	08/12/22	(1,765,187)
USD	15,732,850	NOK	160,839,422	JP Morgan	08/12/22	(913,204)
USD	19,748,173	NZD	31,678,021	State Street Bank and Trust	08/12/22	(174,640)
USD	14,581,534	NOK	146,000,955	UBS AG	08/12/22	(528,815)
USD	136,628,004	AUD	201,812,288	JP Morgan	08/15/22	(4,405,629)
USD	81,472,536	AUD	121,221,196	Bank of America Corp.	08/16/22	(3,242,583)
USD	73,685,275	AUD	108,866,833	Bank of America Corp.	08/17/22	(2,397,303)
USD	16,725,446	SEK	172,140,316	HSBC Bank	08/19/22	(227,354)
USD	84,046,901	AUD	123,170,584	JP Morgan	08/19/22	(2,034,865)
USD	9,205,321	SEK	94,117,120	JP Morgan	08/19/22	(63,563)
USD	61,720,292	AUD	89,581,084	Bank of America Corp.	08/22/22	(889,506)
USD	8,616,526	AUD	12,510,113	Bank of America Corp.	08/23/22	(127,159)
USD	11,146,793	AUD	16,152,636	HSBC Bank	08/23/22	(142,758)
USD	10,616,021	AUD	15,363,519	JP Morgan	08/23/22	(121,993)
USD	83,998,967	AUD	120,899,223	Australia and New Zealand Bank	08/29/22	(509,536)
USD	78,138,960	AUD	112,810,467	UBS AG	08/30/22	(716,826)
USD	52,469,658	CAD	68,280,959	Bank of America Corp.	09/06/22	(848,422)
USD	85,318,585	AUD	125,129,921	State Street Bank and Trust	09/07/22	(2,160,139)
USD	52,626,031	CAD	68,402,942	Bank of America Corp.	09/08/22	(786,627)
DKK	1,536,510	USD	216,628	Bank of America Corp.	09/12/22	(5,056)
USD	9,479,440	NOK	93,600,414	BANK OF NEW YORK	09/12/22	(214,068)
USD	18,323,964	SEK	192,137,368	Bank of America Corp.	09/15/22	(620,397)
USD	6,811,615	SEK	69,411,141	UBS AG	09/15/22	(32,185)
USD	17,279,683	EUR	17,109,529	BANK OF NEW YORK	09/21/22	(268,240)

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Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	27,925,093	SEK	288,964,661	Bank of America Corp.	09/29/22	\$ (582,855)
USD	495,469	NOK	4,994,540	Barclays Capital	09/29/22	(21,919)
USD	19,420,237	NOK	192,748,707	UBS AG	09/29/22	(546,747)
USD	73,729,146	AUD	108,822,449	State Street Bank and Trust	10/04/22	(2,378,250)
USD	44,743,113	DKK	327,096,333	Bank of America Corp.	10/06/22	(374,864)
USD	20,494,091	DKK	149,042,398	BANK OF NEW YORK	10/06/22	(64,046)
USD	4,611,415	EUR	4,497,327	JP Morgan	10/06/22	(6,127)
USD	12,022,356	DKK	87,350,015	JP Morgan	10/06/22	(26,253)
USD	6,903,873	DKK	50,289,983	Morgan Stanley and Co. International	10/06/22	(32,867)
USD	99,778,709	EUR	97,928,547	State Street Bank and Trust	10/06/22	(767,491)
USD	13,527,977	DKK	99,843,612	State Street Bank and Trust	10/06/22	(243,935)
USD	14,760,413	EUR	14,580,471	Bank of America Corp.	10/12/22	(216,437)
USD	31,400,541	EUR	30,939,520	HSBC Bank	10/12/22	(380,090)
USD	4,294,202	EUR	4,240,973	JP Morgan	10/12/22	(62,064)
USD	77,990,024	EUR	76,966,674	State Street Bank and Trust	10/12/22	(1,069,038)
USD	71,784,129	EUR	70,244,751	State Street Bank and Trust	10/13/22	(375,602)
USD	42,749,338	CAD	55,503,227	HSBC Bank	10/17/22	(582,404)
Total (Depreciation)						<b>\$(36,992,588)</b>
Total Appreciation (Depreciation)						<b>\$(14,012,733)</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 994,577,254	—	\$ 994,577,254
Austria.....	—	109,417,552	—	109,417,552
Belgium.....	—	248,891,306	—	248,891,306
Canada.....	—	1,506,002,136	—	1,506,002,136
Denmark.....	—	229,864,685	—	229,864,685
Finland.....	—	134,610,093	—	134,610,093
France.....	—	570,817,094	—	570,817,094
Germany.....	—	529,498,871	—	529,498,871
Ireland.....	—	21,388,382	—	21,388,382
Netherlands.....	—	317,341,926	—	317,341,926
New Zealand.....	—	58,767,153	—	58,767,153
Norway.....	—	353,831,688	—	353,831,688
Supranational Organization Obligations.....	—	1,320,761,000	—	1,320,761,000
Sweden.....	—	658,180,181	—	658,180,181
Switzerland.....	—	30,212,007	—	30,212,007
United States.....	—	1,261,858,023	—	1,261,858,023
U.S. Treasury Obligations.....	—	2,848,008,982	—	2,848,008,982
Securities Lending Collateral.....	—	82,570,066	—	82,570,066
Forward Currency Contracts**.....	—	(14,012,733)	—	(14,012,733)
TOTAL.....	—	\$11,262,585,666	—	\$11,262,585,666

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

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## DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

Face Amount <sup>^</sup>	Value <sup>†</sup>	Face Amount <sup>^</sup>	Value <sup>†</sup>
(000)		(000)	
BONDS — (98.5%)		DENMARK — (2.0%)	



AUSTRALIA — (7.9%)				
New South Wales Treasury Corp.				
2.000%, 03/20/31.....	AUD	20,000	\$	12,368,982
1.750%, 03/20/34.....	AUD	6,000		3,378,608
Queensland Treasury Corp.				
Ω 3.500%, 08/21/30.....	AUD	34,500		24,245,150
Ω 1.750%, 08/21/31.....	AUD	7,000		4,223,308
Ω 1.750%, 07/20/34.....	AUD	7,000		3,931,188
South Australian Government Financing Authority				
1.750%, 05/24/32.....	AUD	6,000		3,529,903
Treasury Corp. of Victoria				
4.250%, 12/20/32.....	AUD	10,000		7,333,331
2.250%, 11/20/34.....	AUD	51,500		30,301,445
2.000%, 09/17/35.....	AUD	11,000		6,151,706
Western Australian Treasury Corp.				
2.000%, 10/24/34.....	AUD	10,000		5,778,248
TOTAL AUSTRALIA.....				101,241,869
BELGIUM — (1.7%)				
Dexia Credit Local SA				
0.000%, 01/21/28.....	EUR	10,000		9,475,913
Kingdom of Belgium Government Bond				
4.000%, 03/28/32.....	EUR	2,800		3,569,762
Ω 1.250%, 04/22/33.....	EUR	9,000		9,072,944
TOTAL BELGIUM.....				22,118,619
CANADA — (19.1%)				
CPPIB Capital, Inc.				
0.875%, 02/06/29.....	EUR	12,100		11,866,268
1.500%, 03/04/33.....	EUR	31,520		30,956,560
Ontario Teachers' Finance Trust				
0.100%, 05/19/28.....	EUR	37,000		34,768,221
1.850%, 05/03/32.....	EUR	13,000		13,114,318
Province of Alberta Canada				
3.500%, 06/01/31.....	CAD	3,000		2,381,352
3.900%, 12/01/33.....	CAD	36,000		29,179,243
Province of Ontario Canada				
5.850%, 03/08/33.....	CAD	40,000		37,762,524
5.600%, 06/02/35.....	CAD	13,000		12,187,341
Province of Quebec Canada				
0.875%, 07/05/28.....	EUR	5,000		4,929,008
0.000%, 10/15/29.....	EUR	30,700		27,924,577
0.000%, 10/29/30.....	EUR	11,500		10,203,511
Province of Saskatchewan Canada				
6.400%, 09/05/31.....	CAD	29,200		28,194,401
TOTAL CANADA.....				243,467,324

Denmark Government Bond				
0.000%, 11/15/31.....	DKK	152,000		\$ 18,804,042
Kommunekredit				
0.000%, 11/17/29.....	EUR	7,917		7,263,217
TOTAL DENMARK.....				26,067,259
FINLAND — (5.8%)				
Finland Government Bond				
Ω 1.125%, 04/15/34.....	EUR	45,000		44,325,110
Kuntarahoitus Oyj				
1.250%, 02/23/33.....	EUR	30,511		29,933,290
TOTAL FINLAND.....				74,258,400
FRANCE — (25.0%)				
Action Logement Services				
0.500%, 10/30/34.....	EUR	25,200		21,992,352
Agence Francaise de Developpement				
1.375%, 07/05/32.....	EUR	13,000		13,024,049
Agence Francaise de Developpement EPIC				
0.875%, 05/25/31.....	EUR	5,500		5,361,335
French Republic Government Bond OAT				
1.250%, 05/25/34.....	EUR	82,000		81,428,764
4.750%, 04/25/35.....	EUR	46,000		64,475,392
Ω 1.250%, 05/25/36.....	EUR	65,000		63,491,567
SNCF Reseau				
5.250%, 12/07/28.....	GBP	11,713		16,712,235
5.000%, 10/10/33.....	EUR	11,000		14,933,655
Societe Nationale SNCF SA				
0.625%, 04/17/30.....	EUR	26,000		25,084,656
Unedic Asseo				
1.500%, 04/20/32.....	EUR	9,000		9,187,777
1.250%, 05/25/33.....	EUR	3,400		3,337,888
TOTAL FRANCE.....				319,029,670
GERMANY — (9.5%)				
Bundesrepublik Deutschland Bundesanleihe				
0.000%, 05/15/35.....	EUR	34,000		30,722,896
Deutsche Bahn Finance GMBH				
1.625%, 08/16/33.....	EUR	4,773		4,712,002
Kreditanstalt fuer Wiederaufbau				
0.125%, 01/09/32.....	EUR	30,000		27,105,831
5.750%, 06/07/32.....	GBP	19,775		31,413,663
0.050%, 09/29/34.....	EUR	10,000		8,442,826
State of North Rhine-Westphalia Germany				
2.375%, 05/13/33.....	EUR	9,000		9,887,926

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**DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO**  
CONTINUED

		Face Amount^	Value†			Face Amount^	Value†
		(000)				(000)	
GERMANY — (Continued)				SUPRANATIONAL ORGANIZATION OBLIGATIONS —			
1.100%, 03/13/34.....	EUR	10,000	\$ 9,577,464	(Continued)			
TOTAL GERMANY.....			121,862,608	1.375%, 05/12/28.....	SEK	110,000	\$ 10,226,292
NETHERLANDS — (1.8%)				European Stability Mechanism			
BNG Bank NV				1.200%, 05/23/33.....	EUR	38,500	37,425,066
3.300%, 04/26/29.....	AUD	25,000	16,827,601	European Union			
Nederlandse Waterschapsbank				1.250%, 04/04/33.....	EUR	10,000	9,835,797
NV				International Bank for			
0.500%, 04/29/30.....	EUR	6,500	6,162,652	Reconstruction & Development			
TOTAL NETHERLANDS.....			22,990,253	1.200%, 08/08/34.....	EUR	10,000	9,602,586
NEW ZEALAND — (3.9%)				TOTAL SUPRANATIONAL			169,415,745
New Zealand Government Bond				ORGANIZATION OBLIGATIONS			
3.500%, 04/14/33.....	NZD	80,000	50,338,663	UNITED KINGDOM — (6.2%)			
NORWAY — (2.3%)				Network Rail Infrastructure			
Equinor ASA				Finance PLC			
6.875%, 03/11/31.....	GBP	19,124	29,802,543	4.375%, 12/09/30.....	GBP	9,710	13,808,406
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.3%)				United Kingdom Gilt			
Asian Development Bank				0.625%, 07/31/35.....	GBP	65,000	64,684,559
2.350%, 06/21/27.....	JPY	1,830,000	15,241,958	TOTAL UNITED KINGDOM.....			78,492,965
EUROFIMA				TOTAL BONDS.....			1,259,085,918
3.350%, 05/21/29.....	AUD	15,000	10,075,222	U.S. TREASURY OBLIGATIONS — (1.5%)			
Eurofima Europaeische				U.S. Treasury Notes			
Gesellschaft fuer die				2.250%, 08/15/27.....	20,000		19,543,750
Finanzierung von				TOTAL INVESTMENT			
Eisenbahnmaterial				SECURITIES			
0.150%, 10/10/34.....	EUR	30,000	24,964,893	(Cost \$1,523,436,372)			1,278,629,668
European Financial Stability				TOTAL INVESTMENTS — (100.0%)			
Facility				(Cost \$1,523,436,372)^.....			\$1,278,629,668
1.250%, 05/24/33.....	EUR	30,000	29,409,674				
European Investment Bank							
1.900%, 01/26/26.....	JPY	2,297,800	18,403,791				
2.150%, 01/18/27.....	JPY	517,100	4,230,466				

As of July 31, 2022, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NZD 885,754	USD 552,190	Bank of America Corp.	08/15/22	\$ 4,868
AUD 2,164,730	USD 1,500,254	Barclays Capital	08/15/22	12,536
CAD 2,353,162	USD 1,816,972	Citibank, N.A.	08/24/22	20,586
CAD 16,409,980	USD 12,607,890	UBS AG	08/24/22	206,482
USD 55,019,549	GBP 44,826,833	HSBC Bank	08/30/22	394,772
GBP 1,118,790	USD 1,345,273	Societe Generale	08/30/22	18,055
USD 52,133,668	GBP 42,597,484	Societe Generale	08/31/22	224,371
GBP 3,904,044	USD 4,697,189	Societe Generale	08/31/22	60,279
USD 19,653,862	EUR 18,594,206	Bank of America Corp.	09/02/22	609,068
USD 8,179,864	EUR 7,720,267	Barclays Capital	09/02/22	272,514

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## DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	34,122,434	EUR	31,945,645	HSBC Bank	09/02/22	\$ 1,402,660
USD	34,943,216	EUR	32,846,466	State Street Bank and Trust	09/02/22	1,300,792
SGD	5,785,906	USD	4,118,584	Bank of America Corp.	09/21/22	70,200
SGD	2,161,806	USD	1,543,727	Citibank, N.A.	09/21/22	21,341
SGD	5,243,705	USD	3,745,153	Citibank, N.A.	09/22/22	51,100
USD	98,825,661	EUR	93,065,029	Barclays Capital	09/27/22	3,335,119
USD	69,624,675	EUR	66,575,077	State Street Bank and Trust	09/29/22	1,304,716
USD	106,554,435	EUR	101,633,445	HSBC Bank	09/30/22	2,249,800
SEK	126,790,214	USD	12,430,122	Bank of America Corp.	10/06/22	81,795
GBP	1,541,720	USD	1,849,424	Morgan Stanley and Co. International	10/07/22	30,947
USD	18,251,308	DKK	131,976,111	JP Morgan	10/19/22	28,990
<b>Total Appreciation</b>						<b>\$ 11,700,991</b>
USD	790,254	NZD	1,266,961	Bank of America Corp.	08/15/22	\$ (6,548)
USD	62,870,873	AUD	92,482,270	JP Morgan	08/15/22	(1,759,039)
USD	48,346,301	NZD	79,429,936	UBS AG	08/15/22	(1,607,818)
USD	60,188,346	CAD	77,459,856	JP Morgan	08/24/22	(299,196)
CAD	8,891,710	USD	7,044,303	JP Morgan	08/24/22	(100,865)
USD	1,880,833	CAD	2,429,629	Barclays Capital	08/31/22	(16,425)
USD	1,865,725	CAD	2,432,445	Citibank, N.A.	08/31/22	(33,733)
USD	20,317,504	CAD	26,247,558	HSBC Bank	08/31/22	(178,797)
USD	1,516,972	CAD	1,946,578	Morgan Stanley and Co. International	08/31/22	(3,080)
USD	2,278,908	GBP	1,896,225	State Street Bank and Trust	08/31/22	(31,832)
USD	1,429,702	CAD	1,833,985	State Street Bank and Trust	08/31/22	(2,428)
USD	2,005,362	GBP	1,678,092	UBS AG	08/31/22	(39,561)
USD	1,403,916	AUD	2,013,873	Bank of America Corp.	09/02/22	(3,875)
USD	7,842,767	EUR	7,726,091	Barclays Capital	09/02/22	(70,549)
USD	60,352,948	AUD	89,119,200	UBS AG	09/02/22	(1,945,506)
USD	44,988,406	CAD	58,424,022	HSBC Bank	09/09/22	(631,894)
USD	5,725,729	SGD	7,947,712	Bank of America Corp.	09/21/22	(28,123)
USD	182,101	SGD	256,081	Bank of America Corp.	09/22/22	(3,292)
USD	3,590,741	SGD	4,987,624	JP Morgan	09/22/22	(20,119)
USD	18,756,349	EUR	18,331,966	Bank of America Corp.	09/29/22	(56,083)
USD	51,053,882	EUR	50,339,847	State Street Bank and Trust	09/29/22	(605,333)
USD	37,648,316	JPY	5,059,658,874	UBS AG	09/30/22	(468,656)
USD	21,904,509	SEK	229,461,653	Bank of America Corp.	10/06/22	(739,234)
USD	4,415,436	EUR	4,316,005	JP Morgan	10/06/22	(15,937)
USD	110,350	SEK	1,134,846	Morgan Stanley and Co. International	10/06/22	(1,639)
USD	16,179,680	EUR	16,045,566	State Street Bank and Trust	10/06/22	(294,788)
USD	86,658,788	EUR	84,470,084	UBS AG	10/06/22	(69,202)
USD	1,902,640	GBP	1,575,783	Bank of America Corp.	10/07/22	(19,276)
USD	97,784,811	EUR	95,724,059	HSBC Bank	10/07/22	(505,239)
USD	52,544,255	GBP	43,717,783	Societe Generale	10/07/22	(776,488)
USD	752,937	DKK	5,484,660	Bank of America Corp.	10/19/22	(4,346)
USD	101,523,186	EUR	99,063,990	Barclays Capital	10/21/22	(301,667)
USD	7,691,688	EUR	7,500,000	State Street Bank and Trust	10/21/22	(17,333)
<b>Total (Depreciation)</b>						<b>\$(10,657,901)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$ 1,043,090</b>

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## DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 101,241,869	—	\$ 101,241,869
Belgium.....	—	22,118,619	—	22,118,619
Canada.....	—	243,467,324	—	243,467,324
Denmark.....	—	26,067,259	—	26,067,259
Finland.....	—	74,258,400	—	74,258,400
France.....	—	319,029,670	—	319,029,670
Germany.....	—	121,862,608	—	121,862,608
Netherlands.....	—	22,990,253	—	22,990,253
New Zealand.....	—	50,338,663	—	50,338,663
Norway.....	—	29,802,543	—	29,802,543
Supranational Organization Obligations.....	—	169,415,745	—	169,415,745
United Kingdom.....	—	78,492,965	—	78,492,965
U.S. Treasury Obligations.....	—	19,543,750	—	19,543,750
Forward Currency Contracts**.....	—	1,043,090	—	1,043,090
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,279,672,758</b>	<b>—</b>	<b>\$1,279,672,758</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

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## DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
AGENCY OBLIGATIONS — (25.4%)					
Federal Home Loan Bank					
4.375%, 03/13/26.....	6,080	\$ 6,398,377	1.500%, 01/31/27.....	5,000	\$ 4,742,383
5.750%, 06/12/26.....	16,080	17,749,481	2.250%, 02/15/27.....	51,500	50,399,590
1.875%, 09/11/26.....	2,500	2,407,724	1.125%, 02/28/27.....	55,500	51,675,703
3.000%, 09/11/26.....	62,930	63,336,069	0.625%, 03/31/27.....	5,000	4,542,969
2.125%, 12/11/26.....	30,250	29,383,400	0.500%, 04/30/27.....	5,000	4,506,641
2.500%, 12/10/27.....	97,640	96,131,678	2.375%, 05/15/27.....	161,000	158,371,173
3.000%, 03/10/28.....	51,070	51,572,599	0.500%, 05/31/27.....	22,000	19,794,844
3.250%, 06/09/28.....	202,360	205,603,112	0.500%, 06/30/27.....	12,250	11,002,988
3.250%, 11/16/28.....	265,180	272,108,575	0.375%, 07/31/27.....	3,000	2,674,570
2.125%, 09/14/29.....	11,305	10,699,558	2.250%, 08/15/27.....	114,400	111,790,250
2.125%, 12/14/29.....	28,270	26,625,644	0.500%, 08/31/27.....	5,000	4,473,242
5.500%, 07/15/36.....	98,365	122,742,315	0.375%, 09/30/27.....	5,000	4,435,156
Tennessee Valley Authority			0.500%, 10/31/27.....	7,000	6,237,109
4.700%, 07/15/33.....	10,000	11,286,321	2.250%, 11/15/27.....	5,000	4,876,953
Tennessee Valley Authority			0.625%, 11/30/27.....	5,000	4,476,758
2.875%, 02/01/27.....	170,019	170,172,017	2.750%, 02/15/28.....	28,750	28,745,508
7.125%, 05/01/30.....	120,440	154,162,872	1.125%, 02/29/28.....	5,000	4,585,547
1.500%, 09/15/31.....	30,000	26,259,817	1.250%, 03/31/28.....	5,000	4,607,227
4.650%, 06/15/35.....	7,635	8,597,253	1.250%, 04/30/28.....	37,000	34,055,899
TOTAL AGENCY OBLIGATIONS.....		1,275,236,812	2.875%, 05/15/28.....	88,000	88,605,000
U.S. TREASURY OBLIGATIONS — (74.4%)					
U.S. Treasury Bonds			2.875%, 08/15/28.....	10,750	10,824,746
6.750%, 08/15/26.....	8,183	9,426,841	3.125%, 11/15/28.....	21,000	21,460,195
6.500%, 11/15/26.....	15,000	17,258,203	2.625%, 02/15/29.....	130,000	129,248,438
6.625%, 02/15/27.....	5,000	5,814,258	2.375%, 05/15/29.....	232,500	227,586,622
6.125%, 11/15/27.....	20,000	23,294,531	1.625%, 08/15/29.....	107,500	100,331,933
5.500%, 08/15/28.....	5,000	5,762,109	1.500%, 02/15/30.....	233,000	214,660,351
5.250%, 11/15/28.....	34,132	39,041,256	0.625%, 05/15/30.....	402,500	344,892,188
5.250%, 02/15/29.....	10,000	11,502,344	0.625%, 08/15/30.....	341,750	291,662,266
6.125%, 08/15/29.....	6,278	7,650,822	0.875%, 11/15/30.....	310,000	269,578,908
6.250%, 05/15/30.....	74,039	92,502,975	1.125%, 02/15/31.....	185,000	163,761,132
5.375%, 02/15/31.....	82,250	99,066,269	1.625%, 05/15/31.....	106,000	97,540,703
4.500%, 02/15/36.....	66,750	80,952,627	1.250%, 08/15/31.....	277,500	246,357,130
4.750%, 02/15/37.....	103,000	128,412,031	1.375%, 11/15/31.....	13,500	12,078,281
U.S. Treasury Notes			TOTAL U.S. TREASURY OBLIGATIONS		3,738,226,585
1.625%, 02/15/26.....	9,000	8,645,625	TOTAL INVESTMENT SECURITIES		
2.250%, 03/31/26.....	8,000	7,854,063	(Cost \$5,354,454,907).....		5,013,463,397
2.375%, 04/30/26.....	13,000	12,820,234			
1.625%, 05/15/26.....	83,000	79,582,734		Shares	
2.125%, 05/31/26.....	25,000	24,425,781	TEMPORARY CASH INVESTMENTS — (0.2%)		
1.875%, 06/30/26.....	40,000	38,707,812	State Street Institutional U.S.		
1.875%, 07/31/26.....	45,000	43,507,617	Government Money Market		
1.500%, 08/15/26.....	95,000	90,402,148	Fund 1.880%	7,593,989	7,593,989
1.375%, 08/31/26.....	11,000	10,416,914	TOTAL INVESTMENTS — (100.0%)		
1.625%, 09/30/26.....	19,000	18,170,977	(Cost \$5,362,048,896)^^.....		\$5,021,057,386
1.625%, 10/31/26.....	31,000	29,619,531			
2.000%, 11/15/26.....	122,550	118,806,480			

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## DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$1,275,236,812	—	\$1,275,236,812
U.S. Treasury Obligations.....	—	3,738,226,585	—	3,738,226,585
Temporary Cash Investments.....	\$7,593,989	—	—	7,593,989
TOTAL.....	\$7,593,989	\$5,013,463,397	—	\$5,021,057,386

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## DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

# SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
BONDS — (88.6%)			American Electric Power Co., Inc.		
7-Eleven, Inc.			1.000%, 11/01/25.....	1,582	\$ 1,437,742
Ω 0.950%, 02/10/26.....	9,000	\$ 8,102,906	American Express Co.		
AbbVie, Inc.			2.650%, 12/02/22.....	12,256	12,247,954
# 3.800%, 03/15/25.....	10,000	10,025,779	2.500%, 07/30/24.....	8,900	8,718,448
3.600%, 05/14/25.....	6,350	6,351,073	2.250%, 03/04/25.....	10,000	9,685,019
3.200%, 05/14/26.....	2,200	2,179,524	# 1.650%, 11/04/26.....	10,000	9,238,040
Activision Blizzard, Inc.			American Honda Finance Corp.		
3.400%, 09/15/26.....	5,000	5,018,212	# 0.550%, 07/12/24.....	50,000	47,423,131
AerCap Ireland Capital			1.950%, 10/18/24.....	EUR 550	569,673
DAC/AerCap Global Aviation			American International Group, Inc.		
Trust			# 3.900%, 04/01/26.....	400	400,200
# 2.875%, 08/14/24.....	4,000	3,836,832	American Tower Corp.		
3.500%, 01/15/25.....	4,000	3,853,325	3.375%, 05/15/24.....	7,200	7,138,701
# 6.500%, 07/15/25.....	7,102	7,343,940	2.400%, 03/15/25.....	7,100	6,805,502
# 4.450%, 10/01/25.....	1,800	1,756,702	4.000%, 06/01/25.....	7,489	7,487,264
1.750%, 01/30/26.....	16,100	14,305,614	1.300%, 09/15/25.....	400	366,087
# 4.450%, 04/03/26.....	410	397,967	1.600%, 04/15/26.....	4,600	4,196,377
AES Corp.			3.375%, 10/15/26.....	11,400	10,997,466
#Ω 3.300%, 07/15/25.....	400	381,276	3.125%, 01/15/27.....	800	763,549
1.375%, 01/15/26.....	8,849	7,991,261	American Water Capital Corp.		
Aetna, Inc.			# 3.400%, 03/01/25.....	1,800	1,796,997
3.500%, 11/15/24.....	1,236	1,230,609	Ameriprise Financial, Inc.		
African Development Bank			# 2.875%, 09/15/26.....	3,000	2,914,015
0.875%, 03/23/26.....	85,000	78,867,250	AmerisourceBergen Corp.		
0.875%, 07/22/26.....	38,600	35,567,198	# 3.400%, 05/15/24.....	4,200	4,172,742
Agence Francaise de			Amgen, Inc.		
Developpement EPIC			# 3.125%, 05/01/25.....	4,600	4,574,068
0.625%, 01/22/26.....	15,200	13,983,453	2.600%, 08/19/26.....	17,000	16,475,333
Aircastle Ltd.			Anthem, Inc.		
Ω 5.250%, 08/11/25.....	3,353	3,281,590	1.500%, 03/15/26.....	40,400	37,651,789
4.250%, 06/15/26.....	25,844	24,244,138	Aon Global Ltd.		
Aker BP ASA			3.500%, 06/14/24.....	10,000	9,976,573
Ω 3.000%, 01/15/25.....	5,250	5,078,774	2.875%, 05/14/26.....	EUR 2,900	3,038,037
#Ω 2.875%, 01/15/26.....	7,700	7,316,581	Apple, Inc.		
Ally Financial, Inc.			1.125%, 05/11/25.....	5,000	4,749,526
5.125%, 09/30/24.....	1,000	1,017,868	0.700%, 02/08/26.....	12,180	11,253,439
# 5.800%, 05/01/25.....	2,941	3,044,237	APT Pipelines Ltd.		
Altria Group, Inc.			Ω 4.200%, 03/23/25.....	12,284	12,216,768
1.000%, 02/15/23.....	EUR 15,875	16,184,022	4.200%, 03/23/25.....	11,334	11,271,968
# 2.350%, 05/06/25.....	5,000	4,797,000	ArcelorMittal SA		
# 4.400%, 02/14/26.....	400	404,212	6.125%, 06/01/25.....	1,000	1,033,258
Amazon.com, Inc.			Ares Capital Corp.		
1.000%, 05/12/26.....	69,137	64,095,467	# 3.875%, 01/15/26.....	28,364	26,697,268
Amcor Finance USA, Inc.			Arizona Public Service Co.		
3.625%, 04/28/26.....	2,529	2,446,436	3.150%, 05/15/25.....	3,000	2,955,710
Amcor Flexibles North America,			Arrow Electronics, Inc.		
Inc.			# 3.250%, 09/08/24.....	1,000	982,427
4.000%, 05/17/25.....	16,150	16,088,398	Asian Development Bank		
American Campus Communities			0.375%, 06/11/24.....	15,000	14,272,896
Operating Partnership LP			1.625%, 01/28/25.....	NZD 500	297,991
3.300%, 07/15/26.....	5,296	5,254,417			

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED

	Face Amount^		Value†		Face Amount^		Value†
	(000)				(000)		
1.000%, 04/14/26.....		30,700	\$28,637,270	Barclays PLC			
Asian Development Bank, Floating				3.650%, 03/16/25.....	12,419		\$12,198,141
Rate Note, FEDL01 + 0.250%,				4.375%, 01/12/26.....	20,380		20,446,372
FRN				BAT Capital Corp.			
(r) 2.580%, 05/28/24.....		14,250	14,281,301	# 3.222%, 08/15/24.....	3,800		3,729,150
Asian Infrastructure Investment				3.215%, 09/06/26.....	8,300		7,863,020
Bank				BAT International Finance PLC			
0.500%, 01/27/26.....		38,000	34,712,976	2.375%, 01/19/23.....	EUR 12,041		12,392,449
1.000%, 05/06/26.....	AUD	800	511,793	7.250%, 03/12/24.....	GBP 2,443		3,109,410
Assurant, Inc.				#Ω 3.950%, 06/15/25.....	1,900		1,874,294
4.200%, 09/27/23.....		4,500	4,506,093	# 1.668%, 03/25/26.....	15,948		14,416,493
AstraZeneca PLC				Bayer U.S. Finance II LLC			
# 3.375%, 11/16/25.....		10,000	9,990,425	Ω 2.850%, 04/15/25.....	1,523		1,467,964
0.700%, 04/08/26.....		20,063	18,229,107	Ω 4.250%, 12/15/25.....	20,000		19,956,130
AT&T, Inc.				Bayer U.S. Finance LLC			
4.000%, 11/25/25.....	CAD	1,000	775,495	Ω 3.375%, 10/08/24.....	1,000		982,173
Australia & New Zealand Banking				Beam Suntory, Inc.			
Group Ltd., Floating Rate Note,				3.250%, 06/15/23.....	10,000		9,986,566
3M Swap + 0.770%, FRN				Belfius Bank SA			
(r) 1.940%, 08/29/24.....	AUD	10,000	6,998,369	0.010%, 10/15/25.....	EUR 1,100		1,071,685
Australia Government Bond				Biogen, Inc.			
0.250%, 11/21/25.....	AUD	37,100	23,896,788	# 4.050%, 09/15/25.....	50,000		50,330,533
4.250%, 04/21/26.....	AUD	17,300	12,725,151	BMW Finance NV			
AutoZone, Inc.				0.500%, 02/22/25.....	EUR 255		256,182
2.875%, 01/15/23.....		12,501	12,477,135	BMW U.S. Capital LLC			
Banco Santander SA				#Ω 0.750%, 08/12/24.....	9,466		8,981,073
3.848%, 04/12/23.....		25,400	25,368,515	Ω 3.250%, 04/01/25.....	1,076		1,069,215
3.496%, 03/24/25.....		4,000	3,971,646	#Ω 3.900%, 04/09/25.....	2,942		2,967,825
Bank of America Corp.				Ω 2.800%, 04/11/26.....	3,190		3,094,764
3.300%, 01/11/23.....		563	563,411	BNG Bank NV			
3.500%, 04/19/26.....		34,335	34,211,090	3.250%, 07/15/25.....	AUD 2,200		1,531,499
Bank of Montreal				#Ω 0.875%, 05/18/26.....	102,312		94,485,128
2.890%, 06/20/23.....	CAD	2,900	2,246,988	0.875%, 05/18/26.....	8,000		7,388,000
0.625%, 07/09/24.....		400	378,747	Boardwalk Pipelines LP			
2.280%, 07/29/24.....	CAD	8,750	6,599,518	5.950%, 06/01/26.....	2,260		2,374,875
# 1.250%, 09/15/26.....		7,800	7,087,296	Boeing Co.			
Bank of New York Mellon Corp.				2.200%, 10/30/22.....	3,900		3,889,965
# 1.600%, 04/24/25.....		16,500	15,675,381	2.600%, 10/30/25.....	14,045		13,248,163
Bank of New Zealand				Boeing Co.			
Ω 1.000%, 03/03/26.....		3,000	2,720,011	2.800%, 03/01/23.....	4,000		3,982,719
Bank of Nova Scotia				# 3.100%, 05/01/26.....	11,300		10,833,283
# 3.400%, 02/11/24.....		2,801	2,798,937	2.250%, 06/15/26.....	307		283,504
0.650%, 07/31/24.....		300	282,786	Booking Holdings, Inc.			
# 3.450%, 04/11/25.....		17,000	16,884,742	2.375%, 09/23/24.....	EUR 2,000		2,082,385
# 1.300%, 06/11/25.....		9,000	8,408,031	0.100%, 03/08/25.....	EUR 1,350		1,331,575
1.050%, 03/02/26.....		20,000	18,262,824	# 3.650%, 03/15/25.....	15,000		15,155,058
Bank of Nova Scotia				1.800%, 03/03/27.....	EUR 2,208		2,249,027
2.700%, 08/03/26.....		4,000	3,831,898	BorgWarner, Inc.			
1.300%, 09/15/26.....		19,675	17,814,177	Ω 5.000%, 10/01/25.....	2,525		2,568,719
Banque Federative du Credit				BP Capital Markets America, Inc.			
Mutuel SA				3.119%, 05/04/26.....	4,580		4,525,229
Ω 2.375%, 11/21/24.....		2,700	2,598,060	BP Capital Markets PLC			
Ω 0.998%, 02/04/25.....		2,950	2,734,558	# 2.500%, 11/06/22.....	2,000		1,997,360
0.998%, 02/04/25.....		4,400	4,078,663	2.972%, 02/27/26.....	EUR 6,997		7,436,260
0.010%, 03/07/25.....	EUR	3,600	3,547,760	2.213%, 09/25/26.....	EUR 6,500		6,727,481
1.000%, 05/23/25.....	EUR	3,900	3,939,398				

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**  
CONTINUED

			Face Amount^	Value†				Face Amount^	Value†
			(000)					(000)	
BPCE SA					Church & Dwight Co., Inc.				
Ω	2.375%, 01/14/25.....		21,027	\$20,067,674		2.875%, 10/01/22.....	7,000	\$	6,993,070
	0.625%, 04/28/25.....	EUR	500	499,931		Cigna Corp.			
	0.250%, 01/15/26.....	EUR	3,800	3,721,400	#	3.250%, 04/15/25.....	6,260		6,200,101
#Ω	1.000%, 01/20/26.....		21,300	19,121,292		4.125%, 11/15/25.....	3,000		3,043,955
	1.000%, 01/20/26.....		3,000	2,693,140		1.250%, 03/15/26.....	31,845		29,434,924
Bristol-Myers Squibb Co.					Cintas Corp. No. 2				
#	3.200%, 06/15/26.....		6,469	6,482,447		3.450%, 05/01/25.....	11,050		11,075,336
Brixmor Operating Partnership LP					Citigroup, Inc.				
	3.650%, 06/15/24.....		5,140	5,063,991		3.400%, 05/01/26.....	36,850		36,276,675
#	3.850%, 02/01/25.....		2,651	2,615,676		3.200%, 10/21/26.....	9,000		8,797,693
Brookfield Asset Management, Inc.					Citrix Systems, Inc.				
	4.000%, 01/15/25.....		39,625	39,693,161		1.250%, 03/01/26.....	2,000		1,947,436
Brown & Brown, Inc.					CNA Financial Corp.				
	4.200%, 09/15/24.....		4,494	4,497,838		3.950%, 05/15/24.....	11,000		11,014,850
Bunge Ltd. Finance Corp.					CNH Industrial Capital LLC				
	1.630%, 08/17/25.....		1,200	1,122,762		1.950%, 07/02/23.....	4,000		3,920,085
Caisse d'Amortissement de la Dette Sociale						4.200%, 01/15/24.....	2,570		2,576,451
	0.375%, 05/27/24.....		23,000	21,874,461		3.950%, 05/23/25.....	26,300		26,176,213
Campbell Soup Co.					CNO Financial Group, Inc.				
#	3.950%, 03/15/25.....		17,000	17,107,469		5.250%, 05/30/25.....	11,350		11,551,899
Canadian Imperial Bank of Commerce					Comcast Cable Communications Holdings, Inc.				
	2.970%, 07/11/23.....	CAD	11,500	8,909,570		9.455%, 11/15/22.....	6,000		6,109,916
	3.290%, 01/15/24.....	CAD	20,000	15,415,876	Comcast Corp.				
	1.250%, 06/22/26.....		6,718	6,125,742		3.375%, 08/15/25.....	2,000		2,001,527
Canadian Natural Resources Ltd.					#	3.150%, 03/01/26.....	10,000		9,941,500
#	2.950%, 01/15/23.....		5,215	5,202,707		0.000%, 09/14/26.....	EUR 6,400		6,134,588
	3.900%, 02/01/25.....		5,789	5,762,752	Comerica, Inc.				
	2.050%, 07/15/25.....		9,609	9,073,607		3.700%, 07/31/23.....	3,000		3,000,312
Capital One Financial Corp.					Conagra Brands, Inc.				
	3.750%, 04/24/24.....		1,959	1,952,664		4.300%, 05/01/24.....	1,409		1,417,488
#	3.300%, 10/30/24.....		2,628	2,580,886	#	4.600%, 11/01/25.....	5,540		5,619,001
#	3.200%, 02/05/25.....		18,412	18,013,641	Constellation Energy Generation LLC				
Cardinal Health, Inc.						3.250%, 06/01/25.....	40,500		39,424,317
	3.079%, 06/15/24.....		6,000	5,925,556	Cooperatieve Rabobank UA				
Cargill, Inc.					#Ω	2.625%, 07/22/24.....	45,658		44,521,036
Ω	0.750%, 02/02/26.....		3,200	2,909,704		2.625%, 07/22/24.....	1,000		975,098
Carrier Global Corp.					Corporate Office Properties LP				
	2.242%, 02/15/25.....		2,200	2,124,573		2.250%, 03/15/26.....	8,645		7,886,083
Celanese U.S. Holdings LLC					Cox Communications, Inc.				
	1.400%, 08/05/26.....		21,329	18,154,874	#Ω	3.850%, 02/01/25.....	2,000		1,991,219
Cenovus Energy, Inc.					CPPIB Capital, Inc.				
	5.375%, 07/15/25.....		7,044	7,313,714		1.250%, 03/04/25.....	15,000		14,329,048
Charles Schwab Corp.					Credit Agricole SA				
	0.900%, 03/11/26.....		11,064	10,153,363	#Ω	3.875%, 04/15/24.....	4,462		4,462,298
	1.150%, 05/13/26.....		4,500	4,137,267		1.000%, 09/18/25.....	EUR 10,000		10,113,182
Charles Schwab Corp.						4.125%, 01/10/27.....	750		746,332
	3.850%, 05/21/25.....		10,000	10,168,028	Credit Suisse Group AG				
Chevron Corp.						3.750%, 03/26/25.....	8,857		8,582,451
	3.326%, 11/17/25.....		4,000	4,012,438		4.550%, 04/17/26.....	25,143		24,681,027
	2.954%, 05/16/26.....		4,000	3,974,452	Crown Castle International Corp.				
Chubb INA Holdings, Inc.						3.200%, 09/01/24.....	400		395,378
#	3.150%, 03/15/25.....		6,400	6,370,690		1.350%, 07/15/25.....	400		370,056

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**



		Face Amount^	Value†			Face Amount^	Value†
		(000)				(000)	
#	4.450%, 02/15/26.....	400	\$ 404,515	Emera U.S. Finance LP			
	1.050%, 07/15/26.....	8,500	7,563,166	0.833%, 06/15/24.....	2,920	\$ 2,744,495	
#	4.000%, 03/01/27.....	400	396,958	Emerson Electric Co.			
CVS Health Corp.				1.250%, 10/15/25.....	EUR 500	506,083	
	3.875%, 07/20/25.....	1,000	1,012,757	Enbridge Pipelines, Inc.			
Daimler Finance North America LLC				3.000%, 08/10/26.....	CAD 9,500	7,114,150	
Ω	2.700%, 06/14/24.....	3,000	2,946,462	Enbridge, Inc.			
#Ω	3.300%, 05/19/25.....	200	197,303	3.190%, 12/05/22.....	CAD 5,000	3,897,271	
Ω	1.450%, 03/02/26.....	48,727	44,925,942	2.500%, 01/15/25.....	7,500	7,260,738	
Daimler Trucks Finance North America LLC				Energy Transfer LP			
Ω	3.500%, 04/07/25.....	37,415	36,770,783	4.050%, 03/15/25.....	13,982	13,860,740	
Danske Bank AS				2.900%, 05/15/25.....	11,606	11,150,083	
	0.875%, 05/22/23.....	EUR 1,500	1,523,140	4.750%, 01/15/26.....	19,554	19,677,011	
Ω	5.375%, 01/12/24.....	2,000	2,027,663	Enexis Holding NV			
Development Bank of Japan, Inc.				0.875%, 04/28/26.....	EUR 2,000	2,018,278	
	0.010%, 09/09/25.....	EUR 2,200	2,161,371	Enterprise Products Operating LLC			
	0.875%, 10/10/25.....	EUR 2,900	2,921,382	# 3.750%, 02/15/25.....	400	402,117	
Dexia Credit Local SA				3.700%, 02/15/26.....	1,071	1,069,742	
	1.125%, 04/09/26.....	23,700	22,038,156	Equifax, Inc.			
Diageo Finance PLC				# 3.950%, 06/15/23.....	10,000	9,998,068	
	2.375%, 05/20/26.....	EUR 1,400	1,479,711	2.600%, 12/01/24.....	6,900	6,694,996	
Discover Bank				Equinix, Inc.			
	3.450%, 07/27/26.....	8,613	8,234,652	2.625%, 11/18/24.....	15,500	15,017,712	
Discover Financial Services				# 1.450%, 05/15/26.....	4,719	4,297,247	
#	4.500%, 01/30/26.....	11,960	11,940,712	Equinor ASA			
Discovery Communications LLC				1.750%, 01/22/26.....	10,100	9,614,083	
	3.450%, 03/15/25.....	1,200	1,171,433	ERAC USA Finance LLC			
	4.900%, 03/11/26.....	10,500	10,682,460	Ω 3.850%, 11/15/24.....	20,900	20,746,075	
Dollar General Corp.				ERP Operating LP			
	3.250%, 04/15/23.....	8,009	7,991,967	3.375%, 06/01/25.....	3,000	2,958,844	
Dominion Energy, Inc.				ESB Finance DAC			
	3.300%, 03/15/25.....	2,400	2,374,789	2.125%, 06/08/27.....	EUR 2,000	2,075,934	
Duke Energy Corp.				European Investment Bank			
	2.650%, 09/01/26.....	5,800	5,560,083	# 2.250%, 06/24/24.....	41,000	40,439,067	
DXC Technology Co.				Exelon Corp.			
	1.800%, 09/15/26.....	2,639	2,376,410	3.950%, 06/15/25.....	3,300	3,312,944	
Eastern Energy Gas Holdings LLC				Expedia Group, Inc.			
	2.500%, 11/15/24.....	914	892,443	# 5.000%, 02/15/26.....	24,000	24,278,026	
Eaton Capital UnLtd Co.				Experian Finance PLC			
	0.750%, 09/20/24.....	EUR 750	756,232	1.375%, 06/25/26.....	EUR 2,200	2,229,757	
Eaton Corp.				Fidelity & Guaranty Life Holdings, Inc.			
	2.750%, 11/02/22.....	1,285	1,283,666	Ω 5.500%, 05/01/25.....	27,262	27,981,727	
Edison International				Fidelity National Information Services, Inc.			
	2.400%, 09/15/22.....	2,600	2,595,220	0.600%, 03/01/24.....	400	380,675	
	2.950%, 03/15/23.....	2,000	1,995,110	1.150%, 03/01/26.....	32,700	29,682,517	
	3.550%, 11/15/24.....	1,500	1,476,675	Fiserv, Inc.			
	4.950%, 04/15/25.....	44,815	45,435,099	3.200%, 07/01/26.....	13,050	12,705,436	
Elevance Health, Inc.				Flex Ltd.			
#	3.350%, 12/01/24.....	400	397,216	4.750%, 06/15/25.....	15,825	15,818,425	
	2.375%, 01/15/25.....	4,216	4,104,613	3.750%, 02/01/26.....	33,120	32,031,429	
EMD Finance LLC				Fortune Brands Home & Security, Inc.			
Ω	3.250%, 03/19/25.....	9,143	9,036,147	# 4.000%, 06/15/25.....	2,400	2,401,357	
				General Mills, Inc.			
				# 4.000%, 04/17/25.....	12,100	12,251,833	

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount <sup>^</sup>		Value†		Face Amount <sup>^</sup>		Value†
	(000)				(000)		
General Motors Co.				Huntington Bancshares, Inc.			
# 6.125%, 10/01/25.....	5,700		\$ 5,992,104	2.625%, 08/06/24.....	5,100		\$ 4,993,199
General Motors Financial Co., Inc.				ING Groep NV			
# 3.250%, 01/05/23.....	1,300		1,295,236	Ω 4.625%, 01/06/26.....	7,000		7,088,251
# 2.750%, 06/20/25.....	24,253		23,189,520	Inter-American Development Bank			
1.250%, 01/08/26.....	6,600		5,954,577	3.000%, 02/21/24.....	5,000		4,997,700
5.250%, 03/01/26.....	12,292		12,533,242	0.875%, 04/20/26.....	75,187		69,772,735
Georgia Power Co.				4.250%, 06/11/26.....	AUD 41,200		29,687,738
3.250%, 04/01/26.....	3,300		3,249,844	International Bank for Reconstruction & Development			
Georgia-Pacific LLC				0.500%, 05/18/26.....	AUD 7,540		4,733,545
#Ω 0.625%, 05/15/24.....	16,000		15,162,067	International Business Machines Corp.			
Ω 3.600%, 03/01/25.....	2,350		2,345,004	3.000%, 05/15/24.....	12,900		12,823,483
Gilead Sciences, Inc.				# 7.000%, 10/30/25.....	14,010		15,505,135
# 3.500%, 02/01/25.....	10,000		10,038,766	3.300%, 05/15/26.....	37,500		37,336,897
# 3.650%, 03/01/26.....	20,418		20,479,872	International Finance Corp.			
GlaxoSmithKline Capital PLC				3.200%, 07/22/26.....	AUD 5,500		3,822,931
# 3.000%, 06/01/24.....	7,358		7,365,064	Interpublic Group of Cos., Inc.			
GlaxoSmithKline Capital, Inc.				4.200%, 04/15/24.....	1,400		1,400,722
2.800%, 03/18/23.....	5,700		5,689,313	Intesa Sanpaolo SpA			
Glencore Funding LLC				Ω 3.250%, 09/23/24.....	2,500		2,414,147
Ω 4.125%, 03/12/24.....	2,145		2,137,138	Jabil, Inc.			
Ω 4.625%, 04/29/24.....	16,455		16,503,943	1.700%, 04/15/26.....	22,280		20,245,070
#Ω 1.625%, 09/01/25.....	6,626		6,098,569	Japan Bank for International Cooperation			
Ω 1.625%, 04/27/26.....	20,600		18,534,147	1.750%, 10/17/24.....	1,000		969,547
Global Payments, Inc.				JM Smucker Co.			
3.750%, 06/01/23.....	1,000		999,704	3.500%, 03/15/25.....	1,000		1,000,561
1.500%, 11/15/24.....	3,500		3,290,818	JPMorgan Chase & Co.			
2.650%, 02/15/25.....	10,900		10,486,785	# 3.625%, 05/13/24.....	5,125		5,164,372
# 1.200%, 03/01/26.....	16,048		14,425,190	# 3.125%, 01/23/25.....	6,081		6,070,387
4.800%, 04/01/26.....	400		403,336	# 3.300%, 04/01/26.....	43,790		43,277,463
Goldman Sachs Group, Inc.				Juniper Networks, Inc.			
3.500%, 01/23/25.....	10,400		10,377,565	1.200%, 12/10/25.....	27,000		24,429,844
# 3.750%, 05/22/25.....	19,139		19,128,668	Kellogg Co.			
Halliburton Co.				# 3.250%, 04/01/26.....	3,888		3,849,076
3.500%, 08/01/23.....	2,800		2,791,781	Kemper Corp.			
Harley-Davidson Financial Services, Inc.				4.350%, 02/15/25.....	8,000		7,998,403
Ω 3.350%, 02/15/23.....	500		497,521	Keurig Dr Pepper, Inc.			
3.050%, 02/14/27.....	3,000		2,742,068	4.417%, 05/25/25.....	400		407,422
Hewlett Packard Enterprise Co.				KeyBank NA			
4.450%, 10/02/23.....	17,587		17,744,873	# 3.300%, 06/01/25.....	4,545		4,511,762
1.450%, 04/01/24.....	9,820		9,503,463	Kinder Morgan, Inc.			
1.750%, 04/01/26.....	12,700		11,845,464	# 4.300%, 06/01/25.....	9,400		9,484,574
HOWOGE Wohnungs- baugesellschaft mbH				Kinross Gold Corp.			
0.000%, 11/01/24.....	EUR 600		590,884	5.950%, 03/15/24.....	3,715		3,802,596
HP, Inc.				Kommunalbanken AS			
2.200%, 06/17/25.....	21,400		20,475,809	4.250%, 07/16/25.....	AUD 190		136,135
1.450%, 06/17/26.....	712		650,187	Kommuninvest I Sverige AB			
HSBC Holdings PLC				0.750%, 02/22/23.....	SEK 97,500		9,531,886
3.196%, 12/05/23.....	CAD 16,000		12,332,576	Kreditanstalt fuer Wiederaufbau			
4.300%, 03/08/26.....	9,000		9,051,772	1.250%, 08/28/23.....	NOK 261,500		26,599,186
# 3.900%, 05/25/26.....	2,500		2,487,352	# 0.250%, 03/08/24.....	40,800		39,049,682
Humana, Inc.							
3.850%, 10/01/24.....	17,000		17,080,544				

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

		Face Amount^	Value†			Face Amount^	Value†
		(000)				(000)	
1.625%, 04/03/24.....	NOK	122,000	\$12,354,603	# 2.193%, 02/25/25.....		29,785	\$28,462,634
3.200%, 09/11/26.....	AUD	1,200	833,698	1.412%, 07/17/25.....		1,000	928,586
Laboratory Corp. of America Holdings				2.757%, 09/13/26.....		5,000	4,743,489
# 3.250%, 09/01/24.....		5,500	5,460,462	Mizuho Financial Group, Inc.			
# 3.600%, 02/01/25.....		4,900	4,891,708	1.631%, 04/08/27.....	EUR	2,349	2,350,570
1.550%, 06/01/26.....		10,800	9,925,358	Morgan Stanley			
Landwirtschaftliche Rentenbank				3.000%, 02/07/24.....	CAD	8,500	6,500,371
4.750%, 05/06/26.....	AUD	14,100	10,343,585	3.875%, 04/29/24.....		8,104	8,170,569
Lazard Group LLC				4.000%, 07/23/25.....		11,300	11,392,647
3.750%, 02/13/25.....		2,000	1,984,022	3.875%, 01/27/26.....		12,375	12,453,976
LeasePlan Corp. NV				3.125%, 07/27/26.....		21,000	20,547,426
Ω 2.875%, 10/24/24.....		15,100	14,533,044	1.375%, 10/27/26.....	EUR	2,000	1,992,486
Leggett & Platt, Inc.				Motability Operations Group PLC			
3.800%, 11/15/24.....		400	399,305	0.375%, 01/03/26.....	EUR	2,951	2,899,558
Lennar Corp.				MPLX LP			
# 4.750%, 05/30/25.....		18,642	18,794,972	4.875%, 12/01/24.....		6,290	6,394,819
Lloyds Bank Corporate Markets PLC				4.000%, 02/15/25.....		1,000	993,374
0.375%, 01/28/25.....	EUR	1,000	991,785	1.750%, 03/01/26.....		28,950	26,619,184
Lloyds Banking Group PLC				Mylan, Inc.			
4.450%, 05/08/25.....		3,600	3,617,876	Ω 3.125%, 01/15/23.....		5,125	5,092,714
Lowe's Cos., Inc.				4.200%, 11/29/23.....		663	663,437
# 2.500%, 04/15/26.....		4,600	4,452,831	National Australia Bank Ltd.			
LSEGA Financing PLC				3.375%, 01/14/26.....		7,400	7,347,668
Ω 1.375%, 04/06/26.....		2,500	2,286,121	National Australia Bank Ltd., 3M Swap + 0.920%, FRN			
LyondellBasell Industries NV				(r) 2.756%, 06/19/24.....	AUD	13,000	9,122,775
5.750%, 04/15/24.....		2,424	2,484,984	National Australia Bank Ltd., Floating Rate Note, 3M Swap + 1.040%, FRN			
Macquarie Bank Ltd.				(r) 2.125%, 02/26/24.....	AUD	7,000	4,920,574
#Ω 3.231%, 03/21/25.....		65,000	64,432,859	National Bank of Canada			
4.000%, 07/29/25.....		2,000	2,004,796	2.100%, 02/01/23.....		1,120	1,112,400
Ω 3.900%, 01/15/26.....		2,632	2,632,577	National Retail Properties, Inc.			
Marathon Petroleum Corp.				3.900%, 06/15/24.....		5,500	5,498,037
4.700%, 05/01/25.....		12,646	12,895,271	National Rural Utilities Cooperative Finance Corp.			
# 5.125%, 12/15/26.....		4,118	4,265,214	# 1.000%, 06/15/26.....		6,000	5,507,387
Marsh & McLennan Cos., Inc.				National Securities Clearing Corp.			
# 3.500%, 06/03/24.....		35,360	35,324,743	0.750%, 12/07/25.....		4,000	3,662,346
1.349%, 09/21/26.....	EUR	1,099	1,093,366	Nationwide Building Society			
McDonald's Corp.				Ω 3.900%, 07/21/25.....		49,918	49,790,424
3.700%, 01/30/26.....		27,822	28,220,136	Ω 1.500%, 10/13/26.....		20,000	18,003,968
McKesson Corp.				1.500%, 10/13/26.....		1,500	1,350,298
0.900%, 12/03/25.....		15,057	13,696,174	Natwest Group PLC			
Mercedes-Benz International Finance BV				4.800%, 04/05/26.....		12,323	12,446,644
2.000%, 09/04/23.....	GBP	2,000	2,409,134	Natwest Markets PLC			
Merck & Co., Inc.				Ω 3.625%, 09/29/22.....		200	200,062
0.500%, 11/02/24.....	EUR	2,300	2,322,407	NatWest Markets PLC			
# 0.750%, 02/24/26.....		8,100	7,508,781	#Ω 3.479%, 03/22/25.....		50,000	49,135,209
Micron Technology, Inc.				Nestle Holdings, Inc.			
4.975%, 02/06/26.....		3,000	3,076,655	Ω 0.625%, 01/15/26.....		1,137	1,041,276
# 4.185%, 02/15/27.....		400	399,016	NetApp, Inc.			
Mitsubishi Corp.				1.875%, 06/22/25.....		9,247	8,770,617
3.375%, 07/23/24.....		750	744,630				
Mitsubishi UFJ Financial Group, Inc.							
0.680%, 01/26/23.....	EUR	15,142	15,472,069				
# 3.407%, 03/07/24.....		400	397,693				

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

		Face Amount^	Value†			Face Amount^	Value†
		(000)				(000)	
New South Wales Treasury Corp.				Philip Morris International, Inc.			
4.000%, 05/20/26.....	AUD	24,000	\$ 17,325,573	2.875%, 05/01/24.....	1,500	\$ 1,487,248	
New Zealand Government Bond				2.750%, 03/19/25.....	EUR 796	814,365	
5.500%, 04/15/23.....	NZD	9,500	6,066,259	# 2.750%, 02/25/26.....	2,117	2,045,497	
Nissan Motor Acceptance Co. LLC				0.875%, 05/01/26.....	2,974	2,674,910	
Ω 1.125%, 09/16/24.....		10,909	10,119,924	Phillips 66			
#Ω 2.000%, 03/09/26.....		24,209	21,353,527	3.850%, 04/09/25.....	5,000	5,049,850	
Nissan Motor Co. Ltd.				1.300%, 02/15/26.....	6,500	5,965,732	
Ω 3.522%, 09/17/25.....		8,557	8,224,680	Phillips 66 Co.			
Nomura Holdings, Inc.				Ω 2.450%, 12/15/24.....	10,484	10,126,513	
2.648%, 01/16/25.....		11,228	10,818,487	Ω 3.605%, 02/15/25.....	4,667	4,639,577	
1.851%, 07/16/25.....		20,555	19,117,731	PNC Financial Services Group, Inc.			
# 1.653%, 07/14/26.....		17,657	15,805,300	# 2.200%, 11/01/24.....	2,057	2,001,002	
Nordic Investment Bank				PPG Industries, Inc.			
1.875%, 04/10/24.....	NOK	404,000	41,046,226	1.200%, 03/15/26.....	34,526	31,494,531	
Norway Government Bond				Principal Financial Group, Inc.			
2.000%, 05/24/23.....	NOK	270,000	27,824,099	3.400%, 05/15/25.....	3,000	2,966,514	
3.000%, 03/14/24.....	NOK	1,088,000	113,146,642	Province of Alberta Canada			
NRW Bank				2.650%, 09/01/23.....	CAD 21,500	16,677,338	
1.050%, 03/31/26.....	AUD	5,600	3,577,710	Province of Ontario Canada			
NTT Finance Corp.				# 0.625%, 01/21/26.....	96,534	88,589,724	
Ω 1.162%, 04/03/26.....		25,550	23,367,403	# 1.050%, 04/14/26.....	50,860	47,166,520	
1.162%, 04/03/26.....		5,000	4,572,877	Province of Quebec Canada			
Nutrien Ltd.				3.000%, 09/01/23.....	CAD 40,000	31,159,111	
3.000%, 04/01/25.....		3,990	3,929,525	Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.405%, FRN			
Nuveen Finance LLC				(r) 3.655%, 10/13/24.....	CAD 30,000	23,705,049	
Ω 4.125%, 11/01/24.....		27,200	27,161,294	PSA Banque France SA			
Omnicom Group, Inc./Omnicom Capital, Inc.				0.000%, 01/22/25.....	EUR 2,700	2,633,782	
3.650%, 11/01/24.....		6,273	6,252,501	PSP Capital, Inc.			
ONEOK, Inc.				#Ω 1.000%, 06/29/26.....	44,693	41,204,290	
2.750%, 09/01/24.....		1,462	1,425,760	Public Storage			
2.200%, 09/15/25.....		3,371	3,161,717	# 0.875%, 02/15/26.....	22,500	20,636,847	
# 5.850%, 01/15/26.....		3,500	3,669,679	PulteGroup, Inc.			
Oracle Corp.				5.500%, 03/01/26.....	8,605	8,854,715	
# 3.400%, 07/08/24.....		5,000	4,975,826	PVH Corp.			
# 2.500%, 04/01/25.....		8,300	8,024,689	4.625%, 07/10/25.....	17,556	17,557,149	
1.650%, 03/25/26.....		42,500	39,069,809	Quebec, Province of Canada			
PACCAR Financial Corp.				2.500%, 04/09/24.....	3,000	2,968,314	
1.800%, 02/06/25.....		4,300	4,142,847	Queensland Treasury Corp.			
Paramount Global				3.250%, 07/21/26.....	AUD 500	351,592	
# 4.750%, 05/15/25.....		17,090	17,360,070	Ralph Lauren Corp.			
Parker-Hannifin Corp.				# 3.750%, 09/15/25.....	9,200	9,230,779	
3.300%, 11/21/24.....		2,130	2,110,007	Realty Income Corp.			
Penske Truck Leasing Canada, Inc.				4.625%, 11/01/25.....	400	409,744	
2.850%, 12/07/22.....	CAD	2,000	1,557,831	0.750%, 03/15/26.....	7,000	6,258,285	
Penske Truck Leasing Co. LP/PTL Finance Corp.				Reckitt Benckiser Treasury Services PLC			
Ω 4.250%, 01/17/23.....		9,025	9,045,916	Ω 2.750%, 06/26/24.....	5,625	5,528,847	
Ω 4.125%, 08/01/23.....		2,707	2,707,372	Republic of Italy Government International Bond			
Ω 3.450%, 07/01/24.....		636	624,997	6.875%, 09/27/23.....	14,450	14,848,184	
#Ω 4.000%, 07/15/25.....		795	787,959	2.375%, 10/17/24.....	23,379	22,440,099	
Ω 4.450%, 01/29/26.....		3,072	3,080,018	1.250%, 02/17/26.....	5,066	4,499,084	
Ω 1.700%, 06/15/26.....		31,500	28,456,152				

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount^		Value†		Face Amount^		Value†
	(000)				(000)		
Reynolds American, Inc.				Ω 2.625%, 10/16/24.....	2,000		\$ 1,924,421
4.450%, 06/12/25.....	8,000		\$ 7,991,116	#Ω 1.375%, 07/08/25.....	6,600		6,094,543
Roche Holdings, Inc.				#Ω 4.000%, 01/12/27.....	4,000		3,865,741
Ω 0.991%, 03/05/26.....	44,350		41,049,150	Solvay Finance America LLC			
Rogers Communications, Inc.				Ω 4.450%, 12/03/25.....	4,000		4,003,014
# 3.625%, 12/15/25.....	313		308,929	Southern Power Co.			
Roper Technologies, Inc.				0.900%, 01/15/26.....	6,682		6,065,947
1.000%, 09/15/25.....	3,000		2,747,716	Southwest Airlines Co.			
Ross Stores, Inc.				# 4.750%, 05/04/23.....	5,185		5,221,897
4.600%, 04/15/25.....	7,200		7,379,478	# 5.250%, 05/04/25.....	18,465		19,023,342
# 0.875%, 04/15/26.....	3,000		2,720,065	Southwestern Electric Power Co.			
Royal Bank of Canada				1.650%, 03/15/26.....	37,229		34,445,290
2.352%, 07/02/24.....	CAD 10,000		7,564,406	Spectra Energy Partners LP			
0.875%, 01/20/26.....	56,400		51,233,793	3.500%, 03/15/25.....	5,800		5,737,728
1.200%, 04/27/26.....	12,000		10,939,807	Standard Chartered PLC			
Royalty Pharma PLC				4.050%, 04/12/26.....	8,744		8,673,244
1.200%, 09/02/25.....	19,103		17,554,618	State of North Rhine-Westphalia			
Ryder System, Inc.				Germany, Floating Rate Note,			
3.400%, 03/01/23.....	18,180		18,162,991	SONIO/N + 0.380%, FRN			
3.875%, 12/01/23.....	290		290,819	(r) 1.573%, 10/15/24.....	GBP 4,000		4,888,706
# 2.500%, 09/01/24.....	8,500		8,238,682	Steel Dynamics, Inc.			
# 4.625%, 06/01/25.....	4,800		4,868,910	2.800%, 12/15/24.....	3,500		3,414,137
3.350%, 09/01/25.....	4,300		4,210,839	Stryker Corp.			
4.300%, 06/15/27.....	400		402,345	# 3.375%, 11/01/25.....	20,700		20,523,512
Santander Holdings USA, Inc.				Sumitomo Mitsui Financial Group,			
3.400%, 01/18/23.....	18,560		18,524,356	Inc.			
3.450%, 06/02/25.....	2,625		2,543,801	2.696%, 07/16/24.....	9,364		9,151,043
SBAB Bank AB				1.474%, 07/08/25.....	11,000		10,268,419
1.875%, 12/10/25.....	EUR 2,500		2,579,398	0.948%, 01/12/26.....	24,971		22,524,398
Schlumberger Finance BV				2.632%, 07/14/26.....	21,000		19,937,741
1.375%, 10/28/26.....	EUR 750		761,612	Sumitomo Mitsui Trust Bank Ltd.			
Schlumberger Holdings Corp.				Ω 2.550%, 03/10/25.....	11,800		11,421,693
Ω 4.000%, 12/21/25.....	27,840		27,905,266	Telstra Corp. Ltd.			
Sempra Energy				Ω 3.125%, 04/07/25.....	4,395		4,345,690
3.300%, 04/01/25.....	17,708		17,510,218	3.125%, 04/07/25.....	577		570,526
SFIL SA				Thermo Fisher Scientific, Inc.			
0.625%, 02/09/26.....	34,000		31,180,380	1.400%, 01/23/26.....	EUR 2,200		2,240,954
Shell International Finance BV				Thomson Reuters Corp.			
# 2.875%, 05/10/26.....	4,200		4,129,062	2.239%, 05/14/25.....	CAD 750		557,157
Siemens Financieringsmaatschappij				Toronto-Dominion Bank			
NV				0.750%, 01/06/26.....	32,440		29,477,599
0.000%, 02/20/26.....	EUR 900		880,380	1.200%, 06/03/26.....	169,033		153,872,956
1.200%, 03/11/26.....	10,000		9,212,228	Toronto-Dominion Bank , Floating			
#Ω 2.350%, 10/15/26.....	1,500		1,422,373	Rate Note, 3M Swap + 1.000%,			
Simon Property Group LP				FRN			
# 2.000%, 09/13/24.....	14,000		13,562,167	(r) 2.980%, 07/10/24.....	AUD 7,200		5,029,973
3.500%, 09/01/25.....	23,500		23,410,700	TotalEnergies Capital International			
# 3.300%, 01/15/26.....	2,400		2,365,971	SA			
Skandinaviska Enskilda Banken AB				2.875%, 11/19/25.....	EUR 800		857,758
1.250%, 08/05/22.....	GBP 2,000		2,435,361	Toyota Finance Australia Ltd.			
Sky Ltd.				2.004%, 10/21/24.....	EUR 2,690		2,799,786
2.500%, 09/15/26.....	EUR 10,366		10,957,685	Toyota Motor Corp.			
Societe Generale SA				1.339%, 03/25/26.....	12,018		11,220,116
Ω 4.250%, 09/14/23.....	500		501,171				

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**  
CONTINUED

			Face Amount <sup>^</sup>	Value†				Face Amount <sup>^</sup>	Value†
			(000)					(000)	
Toyota Motor Credit Corp.					Volkswagen International Finance NV				
	2.375%, 02/01/23.....	EUR	1,000	\$ 1,030,502					
#	0.625%, 09/13/24.....		13,700	12,973,919		0.875%, 01/16/23.....	EUR	4,200	\$ 4,298,223
	3.000%, 04/01/25.....		6,000	5,952,244	VOLVO TREASURY AB Co. GUAR REGS 09/25 1.625				
#	1.125%, 06/18/26.....		5,000	4,635,218		1.625%, 09/18/25.....	EUR	1,500	1,537,655
Treasury Corp. of Victoria					Vornado Realty LP				
	0.500%, 11/20/25.....	AUD	27,400	17,613,137		3.500%, 01/15/25.....		9,000	8,710,159
Truist Bank						2.150%, 06/01/26.....		16,200	14,611,785
#	1.500%, 03/10/25.....		5,000	4,753,268	Walgreens Boots Alliance, Inc.				
Truist Financial Corp.						3.450%, 06/01/26.....		2,031	2,025,062
#	2.850%, 10/26/24.....		4,000	3,964,921	Walt Disney Co.				
UBS Group AG						1.750%, 01/13/26.....		13,600	12,929,884
#Ω	4.125%, 09/24/25.....		17,000	17,079,204	Wells Fargo & Co.				
#	4.125%, 09/24/25.....		21,000	21,097,841		3.184%, 02/08/24.....	CAD	35,750	27,421,873
	4.125%, 04/15/26.....		4,000	3,986,939	#	3.000%, 02/19/25.....		15,800	15,622,633
Ω	4.125%, 04/15/26.....		2,700	2,691,184		3.550%, 09/29/25.....		2,300	2,291,742
UniCredit SpA						3.000%, 04/22/26.....		5,840	5,686,132
Ω	7.830%, 12/04/23.....		6,920	7,111,822		2.975%, 05/19/26.....	CAD	1,000	742,259
Unilever Finance Netherlands BV						3.000%, 10/23/26.....		11,800	11,442,814
	0.750%, 02/28/26.....	EUR	1,395	1,402,867		1.000%, 02/02/27.....	EUR	1,650	1,593,284
United Parcel Service, Inc.					Welltower, Inc.				
	1.625%, 11/15/25.....	EUR	1,000	1,029,932	#	4.000%, 06/01/25.....		400	399,643
UnitedHealth Group, Inc.					Western Australian Treasury Corp.				
#	3.750%, 07/15/25.....		6,300	6,420,899		2.750%, 10/20/22.....	AUD	13,000	9,098,586
#	1.250%, 01/15/26.....		8,000	7,491,897	Western Union Co.				
	3.100%, 03/15/26.....		1,000	996,241		1.350%, 03/15/26.....		55,086	49,859,834
#	1.150%, 05/15/26.....		1,500	1,394,977	Westpac Banking Corp.				
Utah Acquisition Sub, Inc.						2.850%, 05/13/26.....		8,100	7,880,300
	3.950%, 06/15/26.....		6,500	6,151,953		1.150%, 06/03/26.....		85,650	78,052,200
Valero Energy Corp.						4.125%, 06/04/26.....	AUD	1,500	1,058,256
	2.850%, 04/15/25.....		6,788	6,599,881	Westpac Banking Corp., 3M Swap + 0.880%, FRN				
Ventas Realty LP					(r)	1.880%, 08/16/24.....	AUD	8,000	5,610,345
	3.500%, 04/15/24.....		1,000	990,695	Whirlpool Corp.				
	2.650%, 01/15/25.....		5,000	4,811,267		3.700%, 03/01/23.....		1,525	1,527,875
	3.500%, 02/01/25.....		5,900	5,809,802	Williams Cos., Inc.				
VeriSign, Inc.						4.300%, 03/04/24.....		5,100	5,124,572
#	5.250%, 04/01/25.....		750	765,682		4.000%, 09/15/25.....		1,699	1,695,464
Verizon Communications, Inc.					Williams Cos., Inc.				
#	3.376%, 02/15/25.....		5,000	5,015,915		3.900%, 01/15/25.....		9,993	9,965,559
	0.850%, 11/20/25.....		4,900	4,510,970	WP Carey, Inc.				
	1.450%, 03/20/26.....		29,100	27,234,830		4.000%, 02/01/25.....		6,000	5,995,661
VF Corp.					WRKCo, Inc.				
#	2.400%, 04/23/25.....		13,632	13,205,453	#	3.750%, 03/15/25.....		400	398,651
ViacomCBS, Inc.						4.650%, 03/15/26.....		1,800	1,839,028
#	4.000%, 01/15/26.....		7,400	7,407,682	Zimmer Biomet Holdings, Inc.				
Viatris, Inc.					#	3.050%, 01/15/26.....		3,000	2,918,188
	1.650%, 06/22/25.....		1,120	1,026,098	TOTAL BONDS.....				
VMware, Inc.									
	1.400%, 08/15/26.....		12,609	11,355,264	U.S. TREASURY OBLIGATIONS — (8.7%)				
Volkswagen Financial Services AG					U.S. Treasury Notes				
	1.375%, 10/16/23.....	EUR	5,000	5,105,884		0.125%, 07/31/23.....		354,000	344,099,062
Volkswagen Group of America Finance LLC						2.125%, 11/30/23.....		220,000	217,653,907
	2.850%, 09/26/24.....		1,000	975,001		0.750%, 12/31/23.....		8,000	7,756,250
	3.350%, 05/13/25.....		5,000	4,896,816					

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**  
CONTINUED

	Face Amount <sup>^</sup>	Value†		Shares	Value†
(000)			SECURITIES LENDING COLLATERAL — (2.7%)		
			@\$ The DFA Short Term		
			Investment Fund	16,319,435	\$ 188,766,899
0.875%, 01/31/24.....	30,000	\$ 29,081,250	TOTAL INVESTMENTS — (100.0%)		
TOTAL U.S. TREASURY OBLIGATIONS		598,590,469	(Cost \$7,280,398,359) <sup>^</sup> .....		\$6,917,855,593
TOTAL INVESTMENT SECURITIES (Cost \$7,091,642,617)		6,729,088,694			

As of July 31, 2022, DFA Short-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD 18,064,589	USD 13,910,136	Bank of America Corp.	08/30/22	\$ 196,227
USD 86,652,521	CAD 109,898,966	UBS AG	08/30/22	834,089
CAD 25,112,400	USD 19,364,809	UBS AG	08/30/22	245,083
CAD 20,196,661	USD 15,496,889	UBS AG	08/31/22	274,363
SEK 40,213,502	USD 3,941,139	JP Morgan	09/20/22	24,657
USD 13,712,112	SEK 137,757,087	UBS AG	09/20/22	126,711
USD 29,605,017	EUR 28,599,305	State Street Bank and Trust	09/27/22	260,341
USD 13,839,783	EUR 13,453,114	State Street Bank and Trust	10/06/22	27,064
USD 4,145,634	EUR 4,030,240	Australia and New Zealand Bank	10/20/22	3,380
<b>Total Appreciation</b>				<b>\$ 1,991,915</b>
USD 59,118,359	AUD 86,495,082	JP Morgan	08/09/22	\$ (1,321,481)
NOK 88,539,411	USD 9,371,669	Bank of America Corp.	08/11/22	(208,511)
USD 82,776,640	NOK 818,033,355	Societe Generale	08/11/22	(1,883,612)
USD 6,318,554	NZD 10,309,334	HSBC Bank	08/12/22	(165,151)
USD 61,858,484	NOK 633,256,435	BANK OF NEW YORK	08/15/22	(3,684,939)
USD 50,875,764	AUD 75,434,095	JP Morgan	08/15/22	(1,840,276)
CAD 16,213,983	USD 12,888,062	HSBC Bank	08/30/22	(226,810)
USD 69,781,522	CAD 90,186,881	Citibank, N.A.	08/31/22	(643,981)
USD 36,130,138	CAD 47,011,459	Barclays Capital	09/06/22	(579,374)
USD 53,339,496	AUD 78,183,637	State Street Bank and Trust	09/07/22	(1,318,932)
USD 41,814,871	CAD 54,301,047	HSBC Bank	09/09/22	(586,010)
USD 26,571,618	EUR 26,130,745	State Street Bank and Trust	09/27/22	(240,161)
USD 79,392,668	NOK 796,707,992	Societe Generale	10/04/22	(3,145,449)
USD 12,791,934	GBP 10,689,705	State Street Bank and Trust	10/04/22	(244,831)
USD 2,044,703	EUR 2,020,545	Australia and New Zealand Bank	10/06/22	(29,852)
USD 9,607,123	EUR 9,477,376	HSBC Bank	10/06/22	(123,585)
USD 43,568,653	EUR 42,617,749	State Street Bank and Trust	10/06/22	(188,279)
USD 37,255,593	EUR 36,486,571	State Street Bank and Trust	10/20/22	(245,066)
<b>Total (Depreciation)</b>				<b>\$(16,676,300)</b>
<b>Total Appreciation (Depreciation)</b>				<b>\$(14,684,385)</b>

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## DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds.....	—	\$6,130,498,225	—	\$6,130,498,225
U.S. Treasury Obligations.....	—	598,590,469	—	598,590,469
Securities Lending Collateral.....	—	188,766,899	—	188,766,899
Forward Currency Contracts**.....	—	(14,684,385)	—	(14,684,385)
<b>TOTAL.....</b>	<b>—</b>	<b>\$6,903,171,208</b>	<b>—</b>	<b>\$6,903,171,208</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.



**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO****SCHEDULE OF INVESTMENTS****July 31, 2022****(Unaudited)**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
AGENCY OBLIGATIONS — (0.8%)					
Federal Home Loan Mortgage Corp.			3.350%, 02/22/32.....	400	\$ 383,167
6.250%, 07/15/32.....	3,500	\$ 4,470,271	2.800%, 08/15/41.....	7,000	5,549,901
Federal National Mortgage Association			2.800%, 02/15/30.....	6,000	5,440,028
0.375%, 08/25/25.....	5,750	5,328,956	Anthem, Inc.		
0.875%, 08/05/30.....	2,000	1,706,791	# 3.650%, 12/01/27.....	555	556,978
TOTAL AGENCY OBLIGATIONS		11,506,018	2.250%, 05/15/30.....	8,100	7,198,813
BONDS — (92.2%)			ANZ New Zealand International Ltd.		
3M Co.			Ω 3.450%, 07/17/27.....	7,000	6,845,652
2.375%, 08/26/29.....	7,500	6,855,512	Aon Corp.		
7-Eleven, Inc.			3.750%, 05/02/29.....	10,175	9,905,374
1.800%, 02/10/31.....	5,000	4,074,693	2.800%, 05/15/30.....	1,500	1,356,379
2.500%, 02/10/41.....	4,250	3,074,612	Appalachian Power Co.		
AbbVie, Inc.			7.000%, 04/01/38.....	1,600	1,912,895
4.250%, 11/14/28.....	3,000	3,059,753	Apple, Inc.		
Advance Auto Parts, Inc.			# 3.000%, 11/13/27.....	7,500	7,467,948
3.500%, 03/15/32.....	1,350	1,206,253	# 2.200%, 09/11/29.....	5,000	4,662,743
Aetna, Inc.			ArcelorMittal SA		
6.750%, 12/15/37.....	1,000	1,174,222	# 4.250%, 07/16/29.....	2,447	2,389,528
Affiliated Managers Group, Inc.			Arizona Public Service Co.		
3.300%, 06/15/30.....	5,200	4,773,535	2.200%, 12/15/31.....	7,500	6,291,346
Agilent Technologies, Inc.			Arrow Electronics, Inc.		
# 2.750%, 09/15/29.....	1,400	1,264,710	3.875%, 01/12/28.....	5,330	5,157,769
Alimentation Couche-Tard, Inc.			Ashtead Capital, Inc.		
Ω 3.439%, 05/13/41.....	650	503,830	Ω 2.450%, 08/12/31.....	2,000	1,604,876
Allegion PLC			Assurant, Inc.		
3.500%, 10/01/29.....	3,800	3,458,360	2.650%, 01/15/32.....	3,000	2,431,906
Allstate Corp.			AT&T, Inc.		
5.350%, 06/01/33.....	1,900	2,098,736	# 2.750%, 06/01/31.....	3,884	3,483,831
Alphabet, Inc.			AutoNation, Inc.		
1.100%, 08/15/30.....	1,160	991,198	3.850%, 03/01/32.....	2,122	1,890,996
Altria Group, Inc.			AvalonBay Communities, Inc.		
# 4.800%, 02/14/29.....	336	333,855	# 2.450%, 01/15/31.....	3,000	2,670,392
# 3.400%, 05/06/30.....	2,100	1,837,819	# 2.050%, 01/15/32.....	1,200	1,026,132
2.450%, 02/04/32.....	7,000	5,514,099	Avnet, Inc.		
Amazon.com, Inc.			3.000%, 05/15/31.....	8,645	7,275,247
2.100%, 05/12/31.....	6,000	5,398,525	AXIS Specialty Finance PLC		
Amcort Flexibles North America, Inc.			4.000%, 12/06/27.....	4,780	4,684,064
2.630%, 06/19/30.....	375	318,680	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.		
Amdocs Ltd.			# 3.337%, 12/15/27.....	10,970	10,630,685
2.538%, 06/15/30.....	1,600	1,388,717	3.138%, 11/07/29.....	2,000	1,851,542
AmerisourceBergen Corp.			Banco Santander SA		
# 3.450%, 12/15/27.....	4,059	3,991,734	3.800%, 02/23/28.....	5,800	5,481,749
2.800%, 05/15/30.....	3,800	3,424,937	3.490%, 05/28/30.....	600	540,635
Amgen, Inc.			Bank of Nova Scotia		
2.300%, 02/25/31.....	7,100	6,293,125	2.450%, 02/02/32.....	7,000	6,015,573
			BAT Capital Corp.		
			4.906%, 04/02/30.....	9,000	8,561,817
			4.390%, 08/15/37.....	1,200	993,768
			Bayer U.S. Finance II LLC		
			Ω 4.375%, 12/15/28.....	7,000	6,972,268



	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
Berkshire Hathaway Finance Corp.			Carrier Global Corp.		
1.450%, 10/15/30.....	12,631	\$10,710,985	2.700%, 02/15/31.....	2,100	\$1,851,743
Best Buy Co., Inc.			3.377%, 04/05/40.....	600	494,133
4.450%, 10/01/28.....	4,800	4,859,506	Cboe Global Markets, Inc.		
1.950%, 10/01/30.....	1,200	990,632	1.625%, 12/15/30.....	600	502,632
Biogen, Inc.			CenterPoint Energy, Inc.		
2.250%, 05/01/30.....	12,000	10,252,705	# 2.950%, 03/01/30.....	1,600	1,471,844
Black Hills Corp.			Charles Schwab Corp.		
4.350%, 05/01/33.....	8,837	8,516,072	2.750%, 10/01/29.....	3,000	2,775,626
BlackRock, Inc.			2.900%, 03/03/32.....	2,300	2,125,590
3.250%, 04/30/29.....	1,365	1,331,433	Charles Schwab Corp. (The)		
1.900%, 01/28/31.....	15,500	13,368,352	4.625%, 03/22/30.....	5,000	5,193,343
BMW U.S. Capital LLC			Choice Hotels International, Inc.		
#Ω 4.150%, 04/09/30.....	4,000	4,029,126	3.700%, 12/01/29.....	1,580	1,429,109
BNP Paribas SA			Chubb Corp. (The)		
Ω 3.500%, 11/16/27.....	8,631	8,135,582	6.500%, 05/15/38.....	500	601,906
Boardwalk Pipelines LP			CI Financial Corp.		
3.600%, 09/01/32.....	550	482,794	3.200%, 12/17/30.....	3,000	2,347,653
Boeing Co.			Cigna Corp.		
2.950%, 02/01/30.....	2,200	1,923,664	4.375%, 10/15/28.....	5,000	5,102,693
3.600%, 05/01/34.....	2,600	2,206,401	2.400%, 03/15/30.....	4,000	3,582,694
3.250%, 02/01/35.....	300	244,898	2.375%, 03/15/31.....	1,400	1,236,528
Boeing Co. (The)			3.200%, 03/15/40.....	1,870	1,568,600
6.125%, 02/15/33.....	3,335	3,549,251	Cincinnati Financial Corp.		
Booking Holdings, Inc.			6.920%, 05/15/28.....	358	407,515
# 4.625%, 04/13/30.....	4,900	5,041,575	Citigroup, Inc.		
BP Capital Markets America, Inc.			8.125%, 07/15/39.....	5,000	6,788,824
# 3.017%, 01/16/27.....	1,600	1,568,929	CME Group, Inc.		
1.749%, 08/10/30.....	1,800	1,543,381	3.750%, 06/15/28.....	313	317,795
2.721%, 01/12/32.....	2,000	1,825,150	CNO Financial Group, Inc.		
3.060%, 06/17/41.....	10,000	8,266,758	5.250%, 05/30/29.....	3,750	3,692,090
BPCE SA			Coca-Cola Co. (The)		
#Ω 2.700%, 10/01/29.....	2,000	1,784,841	2.500%, 06/01/40.....	3,000	2,477,165
Bristol-Myers Squibb Co.			Comcast Corp.		
4.125%, 06/15/39.....	3,400	3,375,094	4.250%, 10/15/30.....	1,000	1,026,970
Brixmor Operating Partnership LP			4.250%, 01/15/33.....	2,300	2,353,235
2.500%, 08/16/31.....	2,233	1,795,631	7.050%, 03/15/33.....	3,837	4,733,613
Broadcom, Inc.			# 4.400%, 08/15/35.....	3,250	3,317,462
4.300%, 11/15/32.....	3,600	3,410,335	Comerica, Inc.		
Ω 3.419%, 04/15/33.....	1,000	862,355	# 4.000%, 02/01/29.....	1,000	990,436
Ω 3.137%, 11/15/35.....	7,900	6,352,326	Commonwealth Bank of Australia		
Brookfield Finance, Inc.			Ω 1.875%, 09/15/31.....	8,500	7,211,801
4.350%, 04/15/30.....	2,000	1,957,841	Conagra Brands, Inc.		
Bunge Ltd. Finance Corp.			5.300%, 11/01/38.....	7,000	6,865,663
3.750%, 09/25/27.....	3,075	3,024,001	ConocoPhillips		
Camden Property Trust			5.900%, 10/15/32.....	7,000	7,961,475
# 2.800%, 05/15/30.....	2,000	1,821,519	# 6.500%, 02/01/39.....	1,500	1,819,047
Campbell Soup Co.			Consolidated Edison Co. of New		
# 4.150%, 03/15/28.....	505	508,983	York, Inc.		
Canadian Natural Resources Ltd.			6.750%, 04/01/38.....	1,300	1,547,835
2.950%, 07/15/30.....	4,980	4,504,018	# 5.500%, 12/01/39.....	1,400	1,485,121
5.850%, 02/01/35.....	2,000	2,086,129	5.700%, 06/15/40.....	294	321,181
Cargill, Inc.			Corporate Office Properties LP		
Ω 2.125%, 04/23/30.....	3,470	3,079,538	2.900%, 12/01/33.....	2,000	1,570,905

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
Costco Wholesale Corp.			ERP Operating LP		
1.750%, 04/20/32.....	16,098	\$13,870,074	# 1.850%, 08/01/31.....	2,000	\$1,686,030
Cox Communications, Inc.			Estee Lauder Cos., Inc. (The)		
Ω 4.800%, 02/01/35.....	3,797	3,783,301	2.600%, 04/15/30.....	2,400	2,233,909
Credit Agricole SA			Expedia Group, Inc.		
3.875%, 04/15/24.....	78	78,005	3.250%, 02/15/30.....	453	391,227
CRH America Finance, Inc.			Extra Space Storage LP		
Ω 3.950%, 04/04/28.....	2,280	2,264,847	2.350%, 03/15/32.....	716	580,463
Crown Castle International Corp.			Exxon Mobil Corp.		
2.250%, 01/15/31.....	1,100	932,687	# 2.440%, 08/16/29.....	6,050	5,628,379
2.900%, 04/01/41.....	3,000	2,271,255	FedEx Corp.		
CVS Health Corp.			# 3.100%, 08/05/29.....	1,500	1,416,346
# 3.250%, 08/15/29.....	6,151	5,805,859	# 4.900%, 01/15/34.....	5,988	6,276,898
2.700%, 08/21/40.....	600	456,592	3.900%, 02/01/35.....	2,000	1,888,018
Danske Bank AS			Fidelity National Financial, Inc.		
#Ω 4.375%, 06/12/28.....	6,000	5,772,820	3.400%, 06/15/30.....	8,900	7,995,056
Deere & Co.			2.450%, 03/15/31.....	1,000	819,357
5.375%, 10/16/29.....	650	720,789	Flex Ltd.		
Dentsply Sirona, Inc.			4.875%, 06/15/29.....	2,789	2,733,455
3.250%, 06/01/30.....	3,433	2,933,400	# 4.875%, 05/12/30.....	2,500	2,439,139
Diageo Capital PLC			FlowsERVE Corp.		
2.375%, 10/24/29.....	7,400	6,797,269	2.800%, 01/15/32.....	10,000	7,989,827
2.125%, 04/29/32.....	2,600	2,279,282	FMR LLC		
Discovery Communications LLC			Ω 4.950%, 02/01/33.....	8,555	8,869,329
# 3.625%, 05/15/30.....	8,000	7,301,702	Fortune Brands Home & Security, Inc.		
Dollar Tree, Inc.			3.250%, 09/15/29.....	4,300	3,861,994
# 4.200%, 05/15/28.....	4,634	4,638,308	Fox Corp.		
Dow Chemical Co.			# 5.476%, 01/25/39.....	6,000	6,140,744
# 4.250%, 10/01/34.....	1,402	1,372,134	Fresenius Medical Care U.S. Finance III, Inc.		
Dow Chemical Co. (The)			Ω 2.375%, 02/16/31.....	3,600	2,880,690
7.375%, 11/01/29.....	458	543,536	Ω 3.000%, 12/01/31.....	571	481,194
Duke Energy Corp.			GATX Corp.		
3.300%, 06/15/41.....	2,750	2,229,858	3.500%, 06/01/32.....	1,050	944,097
DuPont de Nemours, Inc.			General Dynamics Corp.		
# 5.319%, 11/15/38.....	7,600	7,771,644	# 4.250%, 04/01/40.....	3,952	3,966,608
Eagle Materials, Inc.			General Electric Co.		
2.500%, 07/01/31.....	1,000	809,706	6.750%, 03/15/32.....	3,208	3,732,895
Eaton Corp.			General Motors Co.		
4.000%, 11/02/32.....	12,465	12,490,461	5.000%, 04/01/35.....	1,750	1,636,211
El du Pont de Nemours & Co.			Georgia Power Co.		
2.300%, 07/15/30.....	1,225	1,091,689	2.650%, 09/15/29.....	2,000	1,811,670
Elevance Health, Inc.			Georgia-Pacific LLC		
4.101%, 03/01/28.....	5,000	5,070,014	7.750%, 11/15/29.....	4,960	6,109,829
Enel Finance International NV			Ω 2.300%, 04/30/30.....	7,000	6,284,429
Ω 3.500%, 04/06/28.....	4,000	3,705,750	Gilead Sciences, Inc.		
Enterprise Products Operating LLC			4.000%, 09/01/36.....	1,000	974,010
6.875%, 03/01/33.....	2,035	2,409,245	2.600%, 10/01/40.....	5,000	3,845,264
6.650%, 10/15/34.....	1,500	1,741,369	GlaxoSmithKline Capital, Inc.		
EOG Resources, Inc.			3.875%, 05/15/28.....	2,800	2,861,081
# 4.375%, 04/15/30.....	7,343	7,631,735	5.375%, 04/15/34.....	2,000	2,264,219
Equinor ASA			Glencore Funding LLC		
Ω 6.500%, 12/01/28.....	4,000	4,529,496	#Ω 2.850%, 04/27/31.....	6,000	5,064,542
2.375%, 05/22/30.....	2,000	1,818,010	Global Payments, Inc.		
			4.450%, 06/01/28.....	1,071	1,047,608

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
Goldman Sachs Group, Inc.			Kemper Corp.		
# 6.125%, 02/15/33.....	6,600	\$ 7,448,749	2.400%, 09/30/30.....	5,500	\$ 4,583,490
Halliburton Co.			# 3.800%, 02/23/32.....	3,100	2,838,715
2.920%, 03/01/30.....	1,000	916,666	KeyCorp		
6.700%, 09/15/38.....	5,400	6,116,341	2.550%, 10/01/29.....	8,583	7,628,518
Health Care Service Corp. A Mutual Legal Reserve Co.			Kilroy Realty LP		
Ω 2.200%, 06/01/30.....	3,500	3,042,271	2.500%, 11/15/32.....	3,000	2,402,170
Healthcare Realty Holdings LP			Kinder Morgan Energy Partners LP		
2.000%, 03/15/31.....	800	641,664	6.500%, 09/01/39.....	1,565	1,665,043
Home Depot Inc			Kroger Co.		
5.875%, 12/16/36.....	3,500	4,228,539	7.500%, 04/01/31.....	6,725	8,260,727
Home Depot, Inc. (The)			Lam Research Corp.		
3.300%, 04/15/40.....	9,000	7,959,089	# 4.000%, 03/15/29.....	2,000	2,032,745
HP, Inc.			Lazard Group LLC		
3.400%, 06/17/30.....	9,000	8,091,965	4.500%, 09/19/28.....	7,000	6,900,305
HSBC Holdings PLC			Lear Corp.		
4.950%, 03/31/30.....	3,556	3,586,946	# 3.800%, 09/15/27.....	261	252,752
ING Groep NV			3.500%, 05/30/30.....	3,595	3,167,934
3.950%, 03/29/27.....	6,550	6,435,148	Leggett & Platt, Inc.		
# 4.550%, 10/02/28.....	206	204,753	# 4.400%, 03/15/29.....	10,600	10,477,381
Intel Corp.			Liberty Mutual Group, Inc.		
# 4.000%, 12/15/32.....	1,200	1,224,334	#Ω 4.569%, 02/01/29.....	3,530	3,527,337
Intercontinental Exchange, Inc.			Lincoln National Corp.		
2.100%, 06/15/30.....	5,581	4,872,269	3.050%, 01/15/30.....	11,900	10,765,853
# 2.650%, 09/15/40.....	5,000	3,905,500	# 3.400%, 01/15/31.....	60	55,125
International Business Machines Corp.			3.400%, 03/01/32.....	2,000	1,806,903
3.300%, 01/27/27.....	1,726	1,716,815	Lloyds Banking Group PLC		
3.500%, 05/15/29.....	29	28,244	4.375%, 03/22/28.....	4,000	3,953,425
1.950%, 05/15/30.....	2,800	2,431,889	Lockheed Martin Corp.		
5.875%, 11/29/32.....	66	75,196	4.500%, 05/15/36.....	2,650	2,771,764
# 4.150%, 05/15/39.....	2,300	2,160,744	Loews Corp.		
2.850%, 05/15/40.....	2,000	1,593,248	6.000%, 02/01/35.....	1,900	2,132,373
Interstate Power & Light Co.			LSEGA Financing PLC		
2.300%, 06/01/30.....	2,228	1,959,938	#Ω 2.500%, 04/06/31.....	5,000	4,434,985
Intesa Sanpaolo SpA			LYB International Finance III LLC		
Ω 3.875%, 07/14/27.....	4,000	3,787,445	3.375%, 10/01/40.....	5,500	4,384,728
ITC Holdings Corp.			Markel Corp.		
Ω 2.950%, 05/14/30.....	1,500	1,356,492	3.350%, 09/17/29.....	7,000	6,563,794
Jabil, Inc.			Mars, Inc.		
3.600%, 01/15/30.....	3,995	3,626,995	Ω 3.600%, 04/01/34.....	9,159	8,842,426
3.000%, 01/15/31.....	6,167	5,326,690	Marsh & McLennan Cos., Inc.		
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.			4.375%, 03/15/29.....	1,762	1,795,368
2.625%, 10/15/31.....	1,900	1,533,287	2.250%, 11/15/30.....	8,300	7,248,744
Johnson & Johnson			2.375%, 12/15/31.....	65	56,818
1.300%, 09/01/30.....	7,825	6,865,730	5.875%, 08/01/33.....	2,500	2,806,499
4.950%, 05/15/33.....	3,800	4,306,183	McDonald's Corp.		
4.375%, 12/05/33.....	4,334	4,666,369	4.875%, 07/15/40.....	7,200	7,365,713
3.550%, 03/01/36.....	1,500	1,490,040	Mercedes-Benz Finance North America LLC		
2.100%, 09/01/40.....	14,000	10,800,134	# 8.500%, 01/18/31.....	9,188	11,961,017
Juniper Networks, Inc.			Merck & Co., Inc.		
3.750%, 08/15/29.....	7,000	6,594,665	2.350%, 06/24/40.....	5,100	3,977,093
Kellogg Co.			Merck Sharp & Dohme Corp.		
7.450%, 04/01/31.....	1,100	1,312,613	6.400%, 03/01/28.....	1,091	1,234,802
			MetLife, Inc.		
			6.500%, 12/15/32.....	300	355,092

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
5.700%, 06/15/35.....	6,900	\$ 7,817,601	Pfizer, Inc.		
Micron Technology, Inc.			3.900%, 03/15/39.....	2,400	\$2,352,013
# 4.663%, 02/15/30.....	4,334	4,251,444	Philip Morris International, Inc.		
3.366%, 11/01/41.....	1,600	1,207,849	3.375%, 08/15/29.....	6,600	6,067,894
Microsoft Corp.			2.100%, 05/01/30.....	5,000	4,157,563
# 3.500%, 02/12/35.....	16,000	16,110,847	Phillips 66		
# 4.200%, 11/03/35.....	5,750	6,172,230	2.150%, 12/15/30.....	3,000	2,562,494
Mitsubishi UFJ Financial Group, Inc.			Phillips 66 Co.		
3.195%, 07/18/29.....	1,002	926,224	Ω 3.550%, 10/01/26.....	3,550	3,487,726
2.048%, 07/17/30.....	8,750	7,325,500	Ω 3.150%, 12/15/29.....	5,500	5,072,467
3.751%, 07/18/39.....	3,200	2,826,188	PNC Financial Services Group, Inc.		
Mizuho Financial Group, Inc.			3.450%, 04/23/29.....	1,000	959,429
2.839%, 09/13/26.....	2,000	1,881,815	PPG Industries, Inc.		
Morgan Stanley			2.800%, 08/15/29.....	5,500	5,097,136
7.250%, 04/01/32.....	4,234	5,196,254	2.550%, 06/15/30.....	4,000	3,612,689
Morgan Stanley Domestic Holdings, Inc.			Primerica, Inc.		
4.500%, 06/20/28.....	2,500	2,555,196	2.800%, 11/19/31.....	5,950	5,142,395
Mosaic Co.			Procter & Gamble Co.		
4.050%, 11/15/27.....	4,000	4,003,401	1.200%, 10/29/30.....	1,250	1,062,625
Motorola Solutions, Inc.			Progress Energy, Inc.		
4.600%, 05/23/29.....	9,894	9,689,111	6.000%, 12/01/39.....	5,010	5,428,592
MPLX LP			Progressive Corp.		
4.125%, 03/01/27.....	1,800	1,785,332	3.000%, 03/15/32.....	200	186,937
4.500%, 04/15/38.....	2,600	2,363,565	# 6.250%, 12/01/32.....	900	1,067,472
National Securities Clearing Corp.			Prudential Financial, Inc.		
Ω 0.750%, 12/07/25.....	2,000	1,831,173	# 3.878%, 03/27/28.....	2,856	2,874,786
Nestle Holdings, Inc.			# 5.750%, 07/15/33.....	3,625	4,062,893
Ω 1.250%, 09/15/30.....	11,000	9,326,707	3.000%, 03/10/40.....	1,000	835,958
NetApp, Inc.			Prudential PLC		
# 2.700%, 06/22/30.....	7,600	6,620,743	3.125%, 04/14/30.....	3,000	2,791,108
Nomura Holdings, Inc.			3.625%, 03/24/32.....	2,750	2,605,519
3.103%, 01/16/30.....	7,625	6,626,398	PulteGroup, Inc.		
2.679%, 07/16/30.....	2,000	1,679,801	6.375%, 05/15/33.....	1,500	1,603,139
Northern Trust Corp.			QUALCOMM, Inc.		
1.950%, 05/01/30.....	9,100	7,965,404	# 2.150%, 05/20/30.....	7,917	7,244,993
Northrop Grumman Corp.			4.650%, 05/20/35.....	800	855,590
5.150%, 05/01/40.....	2,000	2,114,871	Quest Diagnostics, Inc.		
Nucor Corp.			2.800%, 06/30/31.....	200	178,387
3.950%, 05/01/28.....	6,000	5,944,729	Ralph Lauren Corp.		
2.700%, 06/01/30.....	3,700	3,304,472	2.950%, 06/15/30.....	1,000	916,244
3.125%, 04/01/32.....	2,080	1,880,584	Rayonier LP		
NVIDIA Corp.			2.750%, 05/17/31.....	3,500	3,013,383
3.500%, 04/01/40.....	2,000	1,832,422	Raytheon Technologies Corp.		
Oracle Corp.			# 4.450%, 11/16/38.....	1,000	986,960
3.250%, 11/15/27.....	3,799	3,615,804	Realty Income Corp.		
3.250%, 05/15/30.....	7,966	7,174,590	2.850%, 12/15/32.....	3,000	2,682,181
ORIX Corp.			1.800%, 03/15/33.....	5,000	3,952,910
# 2.250%, 03/09/31.....	1,500	1,287,294	Reinsurance Group of America, Inc.		
Owens Corning			3.950%, 09/15/26.....	3,857	3,842,432
3.875%, 06/01/30.....	5,300	4,974,246	3.150%, 06/15/30.....	1,600	1,450,312
Paramount Global			Republic Services, Inc.		
4.200%, 05/19/32.....	4,800	4,356,954	6.200%, 03/01/40.....	230	262,548
PerkinElmer, Inc.			Rio Tinto Finance USA Ltd.		
3.300%, 09/15/29.....	1,900	1,752,567	7.125%, 07/15/28.....	2,120	2,477,791

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
Royal Bank of Canada			United Parcel Service, Inc.		
3.875%, 05/04/32.....	2,000	\$ 1,959,964	6.200%, 01/15/38.....	2,000	\$ 2,419,242
Royalty Pharma PLC			# 5.200%, 04/01/40.....	5,260	5,813,121
2.200%, 09/02/30.....	4,000	3,378,205	UnitedHealth Group, Inc.		
3.300%, 09/02/40.....	4,850	3,783,187	# 3.875%, 12/15/28.....	3,000	3,073,110
Schlumberger Investment SA			# 4.625%, 07/15/35.....	6,050	6,437,990
# 2.650%, 06/26/30.....	550	499,622	2.750%, 05/15/40.....	2,000	1,627,698
Sempra Energy			Unum Group		
3.800%, 02/01/38.....	2,200	1,950,701	3.875%, 11/05/25.....	6,000	5,925,747
Shell International Finance BV			4.000%, 06/15/29.....	3,275	3,130,596
2.875%, 05/10/26.....	10,000	9,831,101	Valero Energy Corp.		
2.375%, 11/07/29.....	2,000	1,813,880	7.500%, 04/15/32.....	4,400	5,263,097
Siemens Financieringsmaatschappij NV			6.625%, 06/15/37.....	2,300	2,616,980
Ω 6.125%, 08/17/26.....	80	86,900	Ventas Realty LP		
Simon Property Group LP			3.000%, 01/15/30.....	3,800	3,415,798
# 2.650%, 07/15/30.....	4,000	3,504,766	Verizon Communications, Inc.		
2.250%, 01/15/32.....	4,100	3,392,083	4.500%, 08/10/33.....	100	101,747
Societe Generale SA			VF Corp.		
#Ω 3.000%, 01/22/30.....	5,400	4,665,871	# 2.950%, 04/23/30.....	5,845	5,317,539
Southwest Gas Corp.			Viatis, Inc.		
2.200%, 06/15/30.....	5,700	4,688,118	3.850%, 06/22/40.....	5,750	4,195,450
Steel Dynamics, Inc.			Virginia Electric & Power Co.		
# 3.250%, 01/15/31.....	7,626	6,792,859	8.875%, 11/15/38.....	670	960,068
STORE Capital Corp.			Vodafone Group PLC		
2.750%, 11/18/30.....	4,000	3,368,461	7.875%, 02/15/30.....	7,625	9,188,235
Sumitomo Mitsui Financial Group, Inc.			Vornado Realty LP		
3.544%, 01/17/28.....	3,500	3,376,256	3.400%, 06/01/31.....	5,250	4,440,933
3.040%, 07/16/29.....	3,000	2,735,271	Walgreens Boots Alliance, Inc.		
2.222%, 09/17/31.....	6,227	5,192,329	# 3.200%, 04/15/30.....	4,104	3,760,664
Suncor Energy, Inc.			Walt Disney Co.		
5.950%, 12/01/34.....	7,000	7,569,863	# 2.650%, 01/13/31.....	5,535	5,091,731
6.500%, 06/15/38.....	1,000	1,121,301	# 6.200%, 12/15/34.....	6,200	7,348,890
Takeda Pharmaceutical Co. Ltd.			Waste Management, Inc.		
3.025%, 07/09/40.....	9,961	8,082,783	2.950%, 06/01/41.....	5,000	4,073,956
Tapestry, Inc.			Wells Fargo & Co.		
3.050%, 03/15/32.....	1,762	1,474,903	# 4.150%, 01/24/29.....	7,042	7,008,493
Telefonica Europe BV			Welltower, Inc.		
8.250%, 09/15/30.....	9,275	11,256,688	3.100%, 01/15/30.....	2,000	1,815,262
Textron, Inc.			2.750%, 01/15/31.....	8,500	7,378,478
2.450%, 03/15/31.....	6,750	5,707,259	Westlake Chemical Corp.		
TotalEnergies Capital International SA			3.375%, 06/15/30.....	1,416	1,307,721
2.829%, 01/10/30.....	9,400	8,825,567	Westlake Corp.		
TotalEnergies Capital SA			2.875%, 08/15/41.....	800	583,111
# 3.883%, 10/11/28.....	4,928	4,991,781	Westpac Banking Corp.		
Toyota Motor Credit Corp.			2.700%, 08/19/26.....	4,345	4,209,769
# 3.050%, 01/11/28.....	7,000	6,845,055	# 2.150%, 06/03/31.....	19,052	16,627,835
TransCanada PipeLines Ltd.			WestRock MWV LLC		
4.625%, 03/01/34.....	9,145	9,236,837	8.200%, 01/15/30.....	3,885	4,741,136
Travelers Cos., Inc.			7.950%, 02/15/31.....	3,112	3,786,995
# 6.250%, 06/15/37.....	670	826,776	Whirlpool Corp.		
Union Pacific Corp.			# 4.750%, 02/26/29.....	2,000	2,042,308
2.891%, 04/06/36.....	8,930	7,903,684	Williams Cos., Inc.		
			8.750%, 03/15/32.....	5,000	6,399,562
			Wisconsin Power & Light Co.		
			1.950%, 09/16/31.....	3,250	2,780,666
			WP Carey, Inc.		
			2.450%, 02/01/32.....	2,300	1,910,840

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Shares	Value†
	(000)				
			SECURITIES LENDING COLLATERAL — (3.5%)		
			@\$ The DFA Short Term Investment Fund	4,621,885	\$ 53,461,343
WRKCo, Inc.			TOTAL INVESTMENTS — (100.0%)		
# 4.200%, 06/01/32.....	1,600	\$ 1,566,420	(Cost \$1,682,911,918)^.....		\$1,509,749,599
TOTAL BONDS.....		1,391,904,025			
U.S. TREASURY OBLIGATIONS — (3.5%)					
U.S. Treasury Notes					
0.375%, 04/30/25.....	7,000	6,543,633			
0.250%, 05/31/25.....	11,750	10,923,828			
0.250%, 06/30/25.....	12,000	11,136,094			
0.250%, 07/31/25.....	9,750	9,028,271			
0.250%, 08/31/25.....	16,500	15,246,387			
TOTAL U.S. TREASURY OBLIGATIONS		52,878,213			
TOTAL INVESTMENT SECURITIES					
(Cost \$1,629,452,386)		1,456,288,256			

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 11,506,018	—	\$ 11,506,018
Bonds.....	—	1,391,904,025	—	1,391,904,025
U.S. Treasury Obligations.....	—	52,878,213	—	52,878,213
Securities Lending Collateral.....	—	53,461,343	—	53,461,343
TOTAL.....	—	\$1,509,749,599	—	\$1,509,749,599

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## DFA TARGETED CREDIT PORTFOLIO

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount^	Value†		Face Amount^	Value†
	(000)			(000)	
BONDS — (91.0%)			CANADA — (Continued)		

AUSTRALIA — (2.0%)				Thomson Reuters Corp.			
ANZ New Zealand International Ltd.				2.239%, 05/14/25.....	CAD 2,000		\$ 1,485,752
Ω 1.250%, 06/22/26.....	3,583		\$ 3,251,859	Toronto-Dominion Bank			
APT Pipelines Ltd.				1.200%, 06/03/26.....	7,500		6,827,348
4.200%, 03/23/25.....	2,000		1,989,054	TransCanada PipeLines Ltd.			
Ω 4.200%, 03/23/25.....	1,200		1,193,432	2.500%, 08/01/22.....	600		600,000
Bank of New Zealand				TOTAL CANADA.....			
Ω 1.000%, 03/03/26.....	300		272,001				50,530,170
FMG Resources August 2006 Pty Ltd.				DENMARK — (0.3%)			
Ω 5.125%, 05/15/24.....	1,500		1,512,983	Danske Bank AS			
Glencore Finance Europe Ltd.				Ω 5.375%, 01/12/24.....	2,000		2,027,663
0.625%, 09/11/24.....	EUR 397		391,503	FRANCE — (1.5%)			
Glencore Funding LLC				BNP Paribas SA			
#Ω 4.625%, 04/29/24.....	3,400		3,410,113	Ω 3.375%, 01/09/25.....	2,000		1,958,390
Ω 1.625%, 09/01/25.....	1,175		1,081,470	BPCE SA			
#Ω 1.625%, 04/27/26.....	700		629,801	Ω 2.375%, 01/14/25.....	2,300		2,195,066
Telstra Corp. Ltd.				#Ω 1.000%, 01/20/26.....	3,000		2,693,140
Ω 3.125%, 04/07/25.....	2,953		2,919,868	Societe Generale SA			
TOTAL AUSTRALIA.....				#Ω 2.625%, 10/16/24.....	800		769,768
			16,652,084	Ω 1.375%, 07/08/25.....	3,600		3,324,296
CANADA — (6.0%)				Ω 4.000%, 01/12/27.....	2,000		1,932,870
Bank of Montreal				TOTAL FRANCE.....			
# 1.250%, 09/15/26.....	5,000		4,543,138				12,873,530
Bank of Nova Scotia				GERMANY — (4.3%)			
1.050%, 03/02/26.....	5,900		5,387,533	Bayer U.S. Finance II LLC			
Brookfield Asset Management, Inc.				Ω 4.250%, 12/15/25.....	2,800		2,793,858
4.000%, 01/15/25.....	2,100		2,103,612	Bayer U.S. Finance LLC			
Canadian Imperial Bank of Commerce				Ω 3.375%, 10/08/24.....	1,000		982,173
1.250%, 06/22/26.....	7,631		6,958,252	BMW U.S. Capital LLC			
Canadian National Railway Co.				Ω 2.800%, 04/11/26.....	4,500		4,365,654
# 2.750%, 03/01/26.....	2,000		1,956,175	Daimler Finance North America LLC			
Canadian Natural Resources Ltd.				3.350%, 02/22/23.....	333		332,630
2.950%, 01/15/23.....	1,000		997,643	#Ω 3.300%, 05/19/25.....	300		295,954
3.900%, 02/01/25.....	1,200		1,194,559	Ω 1.450%, 03/02/26.....	6,000		5,531,957
2.050%, 07/15/25.....	250		236,071	Daimler Trucks Finance North America LLC			
Enbridge Pipelines, Inc.				Ω 3.500%, 04/07/25.....	4,490		4,412,691
3.000%, 08/10/26.....	CAD 3,000		2,246,574	Deutsche Bank AG			
Enbridge, Inc.				# 3.700%, 05/30/24.....	1,800		1,775,961
3.190%, 12/05/22.....	CAD 1,000		779,454	1.686%, 03/19/26.....	2,200		2,007,587
2.500%, 01/15/25.....	2,200		2,129,816	Deutsche Telekom International Finance BV			
National Bank of Canada				#Ω 3.600%, 01/19/27.....	2,500		2,487,997
1.534%, 06/15/26.....	CAD 7,500		5,310,648	Fresenius Medical Care U.S. Finance III, Inc.			
Royal Bank of Canada				Ω 1.875%, 12/01/26.....	3,280		2,861,516
0.875%, 01/20/26.....	8,000		7,267,205	Siemens Financieringsmaatschappij NV			
Spectra Energy Partners LP				1.200%, 03/11/26.....	7,500		6,909,171
4.750%, 03/15/24.....	500		506,390				

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## DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
GERMANY — (Continued)		
Ω 1.200%, 03/11/26.....	1,500	\$ 1,381,834
ZF North America Capital, Inc.		
Ω 4.750%, 04/29/25.....	500	475,943
TOTAL GERMANY.....		36,614,926
IRELAND — (0.7%)		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust		
# 6.500%, 07/15/25.....	5,450	5,635,662
1.750%, 01/30/26.....	500	444,274
TOTAL IRELAND.....		6,079,936
ITALY — (1.3%)		
Intesa Sanpaolo SpA		
Ω 3.250%, 09/23/24.....	800	772,527
Republic of Italy Government International Bond		
6.875%, 09/27/23.....	750	770,667
2.375%, 10/17/24.....	1,661	1,594,294
1.250%, 02/17/26.....	3,500	3,108,329
Snam SpA		
0.000%, 08/15/25.....	EUR 5,000	4,837,821
TOTAL ITALY.....		11,083,638
JAPAN — (5.7%)		
7-Eleven, Inc.		
Ω 0.950%, 02/10/26.....	8,176	7,361,040
Aircastle Ltd.		
4.125%, 05/01/24.....	2,000	1,957,700
Ω 5.250%, 08/11/25.....	50	48,935
4.250%, 06/15/26.....	3,500	3,283,334
Mitsubishi UFJ Financial Group, Inc.		
# 3.850%, 03/01/26.....	4,000	3,969,702
2.757%, 09/13/26.....	1,000	948,698
Mizuho Financial Group, Inc.		
3.477%, 04/12/26.....	3,300	3,203,622
Nissan Motor Acceptance Co. LLC		
Ω 3.450%, 03/15/23.....	1,000	993,304
Ω 1.125%, 09/16/24.....	500	463,834
#Ω 2.000%, 03/09/26.....	1,500	1,323,074
Nissan Motor Co. Ltd.		
#Ω 3.522%, 09/17/25.....	3,000	2,883,492
Nomura Holdings, Inc.		
2.648%, 01/16/25.....	5,500	5,299,401
1.653%, 07/14/26.....	700	626,590
NTT Finance Corp.		
Ω 1.162%, 04/03/26.....	2,886	2,639,465
1.162%, 04/03/26.....	1,600	1,463,321
Sumitomo Mitsui Financial Group, Inc.		
2.348%, 01/15/25.....	270	259,853
0.948%, 01/12/26.....	5,200	4,690,516

	Face Amount <sup>^</sup>	Value <sup>†</sup>
	(000)	
JAPAN — (Continued)		
2.632%, 07/14/26.....	1,500	\$ 1,424,124
Sumitomo Mitsui Trust Bank Ltd.		
# 1.550%, 03/25/26.....	800	737,232
Toyota Motor Corp.		
1.339%, 03/25/26.....	5,163	4,820,224
TOTAL JAPAN.....		48,397,461
LUXEMBOURG — (0.1%)		
ArcelorMittal SA		
6.125%, 06/01/25.....	500	516,629
NETHERLANDS — (1.2%)		
Cooperatieve Rabobank UA		
#Ω 2.625%, 07/22/24.....	1,450	1,413,892
ING Groep NV		
Ω 4.625%, 01/06/26.....	6,100	6,176,905
LeasePlan Corp. NV		
Ω 2.875%, 10/24/24.....	3,000	2,887,360
TOTAL NETHERLANDS.....		10,478,157
NORWAY — (0.6%)		
Aker BP ASA		
Ω 2.875%, 01/15/26.....	5,400	5,131,109
SPAIN — (0.9%)		
Banco Santander SA		
# 1.849%, 03/25/26.....	2,000	1,819,014
CaixaBank SA		
1.375%, 06/19/26.....	EUR 1,800	1,742,484
Santander Holdings USA, Inc.		
3.400%, 01/18/23.....	1,000	998,079
# 3.244%, 10/05/26.....	3,000	2,845,122
Telefonica Emisiones SA		
3.987%, 01/23/23.....	EUR 300	311,137
TOTAL SPAIN.....		7,715,836
SWITZERLAND — (1.4%)		
Credit Suisse Group AG		
3.750%, 03/26/25.....	2,550	2,470,955
4.550%, 04/17/26.....	3,500	3,435,692
UBS Group AG		
Ω 4.125%, 09/24/25.....	3,000	3,013,977
4.125%, 09/24/25.....	2,000	2,009,318
4.125%, 04/15/26.....	1,000	996,735
TOTAL SWITZERLAND.....		11,926,677
UNITED KINGDOM — (5.9%)		
AstraZeneca PLC		
0.700%, 04/08/26.....	5,820	5,288,013
Barclays PLC		
3.650%, 03/16/25.....	1,650	1,620,656
4.375%, 01/12/26.....	2,160	2,167,034
BAT Capital Corp.		
3.222%, 08/15/24.....	200	196,271

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## DFA TARGETED CREDIT PORTFOLIO CONTINUED



		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
UNITED KINGDOM — (Continued)			
3.215%, 09/06/26.....		1,500	\$ 1,421,028
BAT International Finance PLC			
2.375%, 01/19/23.....	EUR	500	514,594
1.668%, 03/25/26.....		3,000	2,711,906
BP Capital Markets America, Inc.			
3.119%, 05/04/26.....		1,500	1,482,062
British Telecommunications P.L.C.			
0.500%, 09/12/25.....	EUR	1,000	986,323
CK Hutchison International 16 Ltd.			
2.750%, 10/03/26.....		1,200	1,165,740
CNH Industrial Capital LLC			
1.950%, 07/02/23.....		800	784,017
4.200%, 01/15/24.....		1,567	1,570,933
3.950%, 05/23/25.....		1,700	1,691,999
HSBC Holdings PLC			
4.300%, 03/08/26.....		3,000	3,017,257
# 3.900%, 05/25/26.....		3,000	2,984,823
LSEGA Financing PLC			
Ω 1.375%, 04/06/26.....		5,700	5,212,355
Nationwide Building Society			
#Ω 3.900%, 07/21/25.....		1,800	1,795,400
Ω 1.000%, 08/28/25.....		2,600	2,330,120
Ω 1.500%, 10/13/26.....		1,500	1,350,298
Natwest Group PLC			
4.800%, 04/05/26.....		5,800	5,858,195
Natwest Markets PLC			
Ω 3.625%, 09/29/22.....		200	200,062
Reynolds American, Inc.			
4.450%, 06/12/25.....		1,500	1,498,334
Standard Chartered PLC			
#Ω 3.200%, 04/17/25.....		2,000	1,940,473
#Ω 4.050%, 04/12/26.....		2,400	2,380,579
TOTAL UNITED KINGDOM.....			50,168,472
UNITED STATES — (59.1%)			
AbbVie, Inc.			
3.600%, 05/14/25.....		500	500,084
3.200%, 05/14/26.....		1,200	1,188,831
AES Corp.			
Ω 3.300%, 07/15/25.....		1,500	1,429,785
Aetna, Inc.			
3.500%, 11/15/24.....		412	410,203
Altria Group, Inc.			
# 2.350%, 05/06/25.....		571	547,817
Amcor Finance USA, Inc.			
3.625%, 04/28/26.....		2,835	2,742,446
Amcor Flexibles North America, Inc.			
4.000%, 05/17/25.....		650	647,521
American Campus Communities Operating Partnership LP			
3.300%, 07/15/26.....		300	297,644

		Face Amount <sup>^</sup>	Value <sup>†</sup>
		(000)	
UNITED STATES — (Continued)			
American Electric Power Co., Inc.			
1.000%, 11/01/25.....		678	\$ 616,175
American Medical Systems Europe BV			
0.750%, 03/08/25.....	EUR	1,000	1,004,879
American Tower Corp.			
3.375%, 05/15/24.....		900	892,338
4.400%, 02/15/26.....		1,300	1,307,904
1.600%, 04/15/26.....		4,500	4,105,152
Ameriprise Financial, Inc.			
2.875%, 09/15/26.....		2,500	2,428,346
Amgen, Inc.			
# 2.600%, 08/19/26.....		5,000	4,845,686
Anthem, Inc.			
1.500%, 03/15/26.....		6,201	5,779,177
Archer-Daniels-Midland Co.			
# 2.500%, 08/11/26.....		476	464,728
Ares Capital Corp.			
4.200%, 06/10/24.....		3,000	2,977,396
3.250%, 07/15/25.....		2,500	2,357,388
# 3.875%, 01/15/26.....		1,000	941,238
Arrow Electronics, Inc.			
# 3.250%, 09/08/24.....		1,400	1,375,397
AT&T, Inc.			
4.000%, 11/25/25.....	CAD	2,000	1,550,990
AvalonBay Communities, Inc.			
2.950%, 05/11/26.....		4,000	3,875,114
Avient Corp.			
5.250%, 03/15/23.....		1,400	1,401,808
Ball Corp.			
4.875%, 03/15/26.....		1,000	1,007,880
Bank of America Corp.			
3.500%, 04/19/26.....		4,690	4,673,074
Becton Dickinson and Co.			
0.034%, 08/13/25.....	EUR	4,250	4,152,767
Boardwalk Pipelines LP			
4.950%, 12/15/24.....		3,937	3,978,551
5.950%, 06/01/26.....		1,926	2,023,898
Boeing Co.			
2.600%, 10/30/25.....		1,827	1,723,346
Boeing Co.			
3.100%, 05/01/26.....		4,100	3,930,660
2.250%, 06/15/26.....		153	141,290
Booking Holdings, Inc.			
# 3.600%, 06/01/26.....		2,000	2,011,943
Brixmor Operating Partnership LP			
# 3.650%, 06/15/24.....		1,000	985,212
3.850%, 02/01/25.....		800	789,340
Brown & Brown, Inc.			
4.200%, 09/15/24.....		1,840	1,841,571
Campbell Soup Co.			
3.950%, 03/15/25.....		1,000	1,006,322
3.300%, 03/19/25.....		1,223	1,210,765
Capital One Financial Corp.			
3.200%, 02/05/25.....		1,000	978,364

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## DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount <sup>^</sup>	Value†
	(000)	
UNITED STATES — (Continued)		
Cargill, Inc.		
Ω 0.750%, 02/02/26.....	6,390	\$5,810,316
Carrier Global Corp.		
2.242%, 02/15/25.....	79	76,291
Celanese U.S. Holdings LLC		
1.400%, 08/05/26.....	6,800	5,788,042
CenterPoint Energy, Inc.		
# 1.450%, 06/01/26.....	500	457,599
Charles Schwab Corp.		
0.900%, 03/11/26.....	3,375	3,097,216
1.150%, 05/13/26.....	3,000	2,758,178
Cigna Corp.		
# 1.250%, 03/15/26.....	7,000	6,470,230
Citigroup, Inc.		
3.700%, 01/12/26.....	1,700	1,701,415
3.400%, 05/01/26.....	6,000	5,906,650
CNO Financial Group, Inc.		
# 5.250%, 05/30/25.....	5,500	5,597,836
Comcast Corp.		
3.150%, 03/01/26.....	900	894,735
Conagra Brands, Inc.		
4.300%, 05/01/24.....	704	708,241
Constellation Energy Generation LLC		
3.250%, 06/01/25.....	3,500	3,407,040
Corporate Office Properties LP		
2.250%, 03/15/26.....	1,200	1,094,656
Cox Communications, Inc.		
Ω 3.850%, 02/01/25.....	380	378,332
Crown Castle International Corp.		
1.050%, 07/15/26.....	6,000	5,338,705
DCP Midstream Operating LP		
5.375%, 07/15/25.....	2,000	2,050,000
Discover Bank		
3.450%, 07/27/26.....	2,000	1,912,145
Discover Financial Services		
3.750%, 03/04/25.....	1,200	1,183,466
# 4.500%, 01/30/26.....	2,500	2,495,968
Discovery Communications LLC		
4.900%, 03/11/26.....	4,186	4,258,741
Dominion Energy, Inc.		
3.300%, 03/15/25.....	600	593,697
1.450%, 04/15/26.....	3,000	2,784,227
DPL, Inc.		
4.125%, 07/01/25.....	2,000	1,938,800
DTE Energy Co.		
# 1.050%, 06/01/25.....	2,300	2,133,372
DXC Technology Co.		
1.800%, 09/15/26.....	3,000	2,701,489
Eastman Chemical Co.		
3.800%, 03/15/25.....	1,000	996,303
eBay, Inc.		
# 2.750%, 01/30/23.....	816	813,151
# 1.400%, 05/10/26.....	5,335	4,908,405

	Face Amount <sup>^</sup>	Value†
	(000)	
UNITED STATES — (Continued)		
Edison International		
4.950%, 04/15/25.....	5,500	\$5,576,103
Energy Transfer LP		
3.450%, 01/15/23.....	500	498,786
4.050%, 03/15/25.....	1,500	1,486,991
4.750%, 01/15/26.....	4,166	4,192,208
EPR Properties		
4.750%, 12/15/26.....	2,000	1,885,239
Equinix, Inc.		
1.450%, 05/15/26.....	6,500	5,919,073
ERAC USA Finance LLC		
Ω 3.850%, 11/15/24.....	4,394	4,361,639
Expedia Group, Inc.		
5.000%, 02/15/26.....	2,900	2,933,595
Fidelity & Guaranty Life Holdings, Inc.		
Ω 5.500%, 05/01/25.....	4,900	5,029,362
Fidelity National Information Services, Inc.		
1.150%, 03/01/26.....	6,100	5,537,106
Fiserv, Inc.		
3.200%, 07/01/26.....	6,500	6,328,378
Flex Ltd.		
4.750%, 06/15/25.....	650	649,730
3.750%, 02/01/26.....	5,000	4,835,663
Ford Motor Credit Co. LLC		
4.134%, 08/04/25.....	2,000	1,972,500
Freeport-McMoRan, Inc.		
4.550%, 11/14/24.....	2,000	2,010,500
General Motors Co.		
# 6.125%, 10/01/25.....	1,300	1,366,620
General Motors Financial Co., Inc.		
2.750%, 06/20/25.....	3,500	3,346,527
1.250%, 01/08/26.....	300	270,663
5.250%, 03/01/26.....	1,473	1,501,909
Gilead Sciences, Inc.		
3.650%, 03/01/26.....	3,986	3,998,079
Global Payments, Inc.		
1.200%, 03/01/26.....	1,600	1,438,204
4.800%, 04/01/26.....	4,250	4,285,447
GLP Capital LP/GLP Financing II, Inc.		
3.350%, 09/01/24.....	3,125	3,010,375
Goldman Sachs Group, Inc.		
# 3.750%, 05/22/25.....	2,000	1,998,920
3.750%, 02/25/26.....	3,500	3,504,996
Graphic Packaging International LLC		
4.125%, 08/15/24.....	824	817,944
Hanesbrands, Inc.		
Ω 4.875%, 05/15/26.....	2,500	2,433,337
Harley-Davidson Financial Services, Inc.		
0.900%, 11/19/24.....	EUR 1,000	985,062
HCA, Inc.		
# 5.375%, 02/01/25.....	3,250	3,315,089

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**DFA TARGETED CREDIT PORTFOLIO  
CONTINUED**

	Face Amount <sup>^</sup>	Value <sup>†</sup>
(000)		
UNITED STATES — (Continued)		
Healthcare Trust of America Holdings LP		
3.500%, 08/01/26.....	5,000	\$4,832,300
Hewlett Packard Enterprise Co.		
4.450%, 10/02/23.....	2,302	2,322,664
1.750%, 04/01/26.....	2,000	1,865,427
Howmet Aerospace, Inc.		
6.875%, 05/01/25.....	112	117,880
HP, Inc.		
2.200%, 06/17/25.....	2,000	1,913,627
1.450%, 06/17/26.....	2,242	2,047,359
Humana, Inc.		
3.850%, 10/01/24.....	3,000	3,014,214
Huntington Bancshares, Inc.		
2.625%, 08/06/24.....	700	685,341
Hyatt Hotels Corp.		
3.375%, 07/15/23.....	714	705,837
4.850%, 03/15/26.....	1,796	1,816,788
Intercontinental Exchange, Inc.		
3.750%, 12/01/25.....	4,000	4,033,120
Interpublic Group of Cos., Inc.		
4.200%, 04/15/24.....	500	500,258
Jabil, Inc.		
1.700%, 04/15/26.....	6,825	6,201,643
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
# 4.850%, 01/15/27.....	4,000	4,054,522
John Deere Financial, Inc.		
1.630%, 04/09/26.....	CAD 3,500	2,518,289
JPMorgan Chase & Co.		
3.300%, 04/01/26.....	2,262	2,235,525
# 3.200%, 06/15/26.....	2,500	2,468,300
Laboratory Corp. of America Holdings		
1.550%, 06/01/26.....	2,502	2,299,375
Las Vegas Sands Corp.		
2.900%, 06/25/25.....	3,000	2,811,497
Lazard Group LLC		
3.750%, 02/13/25.....	1,000	992,011
Lennar Corp.		
4.750%, 05/30/25.....	1,200	1,209,847
Lincoln National Corp.		
3.350%, 03/09/25.....	1,000	992,364
LYB International Finance III LLC		
1.250%, 10/01/25.....	566	519,017
Marathon Petroleum Corp.		
3.625%, 09/15/24.....	100	99,397
4.700%, 05/01/25.....	1,900	1,937,452
5.125%, 12/15/26.....	250	258,937
Marriott International, Inc.		
3.750%, 03/15/25.....	5,000	4,986,342
McKesson Corp.		
0.900%, 12/03/25.....	2,600	2,365,016

	Face Amount <sup>^</sup>	Value <sup>†</sup>
(000)		
UNITED STATES — (Continued)		
Micron Technology, Inc.		
4.975%, 02/06/26.....	1,500	\$1,538,328
Molson Coors Beverage Co.		
3.000%, 07/15/26.....	5,500	5,255,596
Morgan Stanley		
3.875%, 01/27/26.....	6,000	6,038,291
MPLX LP		
1.750%, 03/01/26.....	3,200	2,942,362
National Rural Utilities Cooperative Finance Corp.		
1.000%, 06/15/26.....	7,048	6,469,344
NetApp, Inc.		
3.250%, 12/15/22.....	935	934,960
1.875%, 06/22/25.....	100	94,848
Netflix, Inc.		
5.875%, 02/15/25.....	3,000	3,105,024
Newell Brands, Inc.		
4.875%, 06/01/25.....	2,000	2,020,000
NextEra Energy Operating Partners LP		
Ω 3.875%, 10/15/26.....	1,000	987,795
Nucor Corp.		
2.000%, 06/01/25.....	2,000	1,920,778
Nuveen Finance LLC		
Ω 4.125%, 11/01/24.....	2,500	2,496,442
Omnicom Group, Inc./Omnicom Capital, Inc.		
3.650%, 11/01/24.....	500	498,366
OneMain Finance Corp.		
6.875%, 03/15/25.....	3,585	3,540,187
Oracle Corp.		
# 2.950%, 05/15/25.....	5,000	4,874,466
1.650%, 03/25/26.....	2,700	2,482,082
Paramount Global		
# 4.750%, 05/15/25.....	2,162	2,196,166
Penske Truck Leasing Co. LP/PTL Finance Corp.		
Ω 4.450%, 01/29/26.....	572	573,493
Ω 1.700%, 06/15/26.....	5,150	4,652,355
Perrigo Finance Unlimited Co.		
3.900%, 12/15/24.....	4,500	4,444,515
Philip Morris International, Inc.		
# 2.750%, 02/25/26.....	2,000	1,932,449
# 0.875%, 05/01/26.....	3,000	2,698,295
Phillips 66		
1.300%, 02/15/26.....	1,500	1,376,707
Phillips 66 Co.		
Ω 2.450%, 12/15/24.....	1,000	965,902
Ω 3.605%, 02/15/25.....	1,000	994,124
Ω 3.550%, 10/01/26.....	193	189,614
Plains All American Pipeline LP/PAA Finance Corp.		
3.600%, 11/01/24.....	1,500	1,474,864

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**DFA TARGETED CREDIT PORTFOLIO  
CONTINUED**

	Face Amount^	Value†
	(000)	
UNITED STATES — (Continued)		
PNC Financial Services Group, Inc.		
1.150%, 08/13/26.....	372	\$ 337,996
PPG Industries, Inc.		
1.200%, 03/15/26.....	6,000	5,473,185
Public Storage		
0.875%, 02/15/26.....	6,500	5,961,756
PulteGroup, Inc.		
5.500%, 03/01/26.....	3,186	3,278,457
# 5.000%, 01/15/27.....	2,000	2,036,478
Qwest Corp.		
7.250%, 09/15/25.....	2,000	2,095,000
Radian Group, Inc.		
# 4.500%, 10/01/24.....	3,500	3,453,765
Realty Income Corp.		
0.750%, 03/15/26.....	2,000	1,788,081
Roper Technologies, Inc.		
1.000%, 09/15/25.....	1,500	1,373,858
3.800%, 12/15/26.....	479	479,371
Ross Stores, Inc.		
# 0.875%, 04/15/26.....	2,024	1,835,138
Royalty Pharma PLC		
1.200%, 09/02/25.....	3,986	3,662,917
Ryder System, Inc.		
4.625%, 06/01/25.....	500	507,178
Seagate HDD Cayman		
4.750%, 01/01/25.....	1,500	1,488,953
Sealed Air Corp.		
Ω 5.500%, 09/15/25.....	2,500	2,550,825
Sempra Energy		
3.300%, 04/01/25.....	1,477	1,460,503
Sensata Technologies BV		
Ω 5.625%, 11/01/24.....	2,000	2,017,596
Simon Property Group LP		
3.500%, 09/01/25.....	2,000	1,992,400
SLM Corp.		
3.125%, 11/02/26.....	3,000	2,629,800
Southwest Airlines Co.		
5.250%, 05/04/25.....	3,500	3,605,832
Southwestern Electric Power Co.		
1.650%, 03/15/26.....	4,600	4,256,046
Steel Dynamics, Inc.		
# 2.400%, 06/15/25.....	100	95,908
Stryker Corp.		
# 3.500%, 03/15/26.....	3,000	2,994,666
Sysco Corp.		
1.250%, 06/23/23.....	EUR 225	229,717
# 3.300%, 07/15/26.....	4,191	4,138,473
Tapestry, Inc.		
4.250%, 04/01/25.....	50	50,058
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
5.875%, 06/15/24.....	250	251,688
Trinity Industries, Inc.		
4.550%, 10/01/24.....	1,000	982,105

	Face Amount^	Value†
	(000)	
UNITED STATES — (Continued)		
Truist Financial Corp.		
# 3.700%, 06/05/25.....	1,500	\$ 1,505,219
UnitedHealth Group, Inc.		
3.100%, 03/15/26.....	500	498,121
Unum Group		
4.000%, 03/15/24.....	2,800	2,801,627
Utah Acquisition Sub, Inc.		
3.950%, 06/15/26.....	6,000	5,678,726
Valero Energy Corp.		
2.850%, 04/15/25.....	221	214,875
Ventas Realty LP		
3.500%, 04/15/24.....	1,000	990,695
2.650%, 01/15/25.....	500	481,127
4.125%, 01/15/26.....	2,500	2,481,395
Verizon Communications, Inc.		
# 1.450%, 03/20/26.....	5,200	4,866,705
VMware, Inc.		
1.400%, 08/15/26.....	7,107	6,400,338
Vontier Corp.		
1.800%, 04/01/26.....	3,500	3,079,720
Vornado Realty LP		
2.150%, 06/01/26.....	6,100	5,501,969
Walgreens Boots Alliance, Inc.		
3.450%, 06/01/26.....	5,000	4,985,383
Walt Disney Co.		
# 1.750%, 01/13/26.....	7,000	6,655,087
Waste Management, Inc.		
0.750%, 11/15/25.....	2,000	1,837,683
Wells Fargo & Co.		
3.550%, 09/29/25.....	1,000	996,410
3.000%, 04/22/26.....	2,000	1,947,306
2.975%, 05/19/26.....	CAD 2,500	1,855,648
3.000%, 10/23/26.....	1,000	969,730
Western Digital Corp.		
# 4.750%, 02/15/26.....	3,000	2,956,107
Western Union Co.		
1.350%, 03/15/26.....	6,000	5,430,763
Williams Cos., Inc.		
4.300%, 03/04/24.....	1,000	1,004,818
Williams Cos., Inc.		
3.900%, 01/15/25.....	1,596	1,591,617
WRKCo, Inc.		
# 4.650%, 03/15/26.....	5,500	5,619,251
Xerox Holdings Corp.		
Ω 5.000%, 08/15/25.....	3,500	3,382,803
TOTAL UNITED STATES.....		499,150,896
TOTAL BONDS.....		769,347,184
U.S. TREASURY OBLIGATIONS — (5.6%)		
U.S. Treasury Notes		
0.125%, 12/15/23.....	10,000	9,618,750
0.875%, 01/31/24.....	7,000	6,785,625

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**DFA TARGETED CREDIT PORTFOLIO  
CONTINUED**

	Face Amount <sup>^</sup>	Value†		Shares	Value†
(000)			SECURITIES LENDING COLLATERAL — (3.4%)		
			@\$ The DFA Short Term		
0.250%, 05/15/24.....	32,000	\$ 30,512,499	Investment Fund	2,519,233	\$ 29,139,966
TOTAL U.S. TREASURY OBLIGATIONS		46,916,874	TOTAL INVESTMENTS — (100.0%)		\$845,404,024
			(Cost \$904,411,881)^.....		
TOTAL INVESTMENT SECURITIES (Cost \$875,272,034)		816,264,058			

As of July 31, 2022, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD 236,302	USD 183,368	Citibank, N.A.	08/26/22	\$ 1,157
USD 11,052,346	CAD 14,082,850	HSBC Bank	08/26/22	55,224
USD 2,452,840	EUR 2,374,719	State Street Bank and Trust	10/04/22	15,004
<b>Total Appreciation</b>				<b>\$ 71,385</b>
CAD 218,844	USD 173,968	Citibank, N.A.	08/26/22	\$ (3,076)
USD 5,054,340	CAD 6,529,259	Citibank, N.A.	08/31/22	(44,255)
USD 12,440,549	EUR 12,297,043	BANK OF NEW YORK	10/04/22	(183,331)
USD 213,166	EUR 208,095	Citibank, N.A.	10/04/22	(459)
<b>Total (Depreciation)</b>				<b>\$(231,121)</b>
<b>Total Appreciation (Depreciation)</b>				<b>\$(159,736)</b>

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

Investments in Securities (Market Value)				
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 16,652,084	—	\$ 16,652,084
Canada.....	—	50,530,170	—	50,530,170
Denmark.....	—	2,027,663	—	2,027,663
France.....	—	12,873,530	—	12,873,530
Germany.....	—	36,614,926	—	36,614,926
Ireland.....	—	6,079,936	—	6,079,936
Italy.....	—	11,083,638	—	11,083,638
Japan.....	—	48,397,461	—	48,397,461
Luxembourg.....	—	516,629	—	516,629
Netherlands.....	—	10,478,157	—	10,478,157
Norway.....	—	5,131,109	—	5,131,109
Spain.....	—	7,715,836	—	7,715,836
Switzerland.....	—	11,926,677	—	11,926,677
United Kingdom.....	—	50,168,472	—	50,168,472
United States.....	—	499,150,896	—	499,150,896
U.S. Treasury Obligations.....	—	46,916,874	—	46,916,874

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## DFA TARGETED CREDIT PORTFOLIO CONTINUED

Investments in Securities (Market Value)				
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 29,139,966	—	\$ 29,139,966
Forward Currency Contracts**.....	—	(159,736)	—	(159,736)
<b>TOTAL.....</b>	<b>—</b>	<b>\$845,244,288</b>	<b>—</b>	<b>\$845,244,288</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

**DFA INVESTMENT GRADE PORTFOLIO****SCHEDULE OF INVESTMENTS****July 31, 2022****(Unaudited)**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
AGENCY OBLIGATIONS — (15.6%)					
Federal Farm Credit Banks Funding Corp.			AUSTRALIA — (Continued)		
2.630%, 08/03/26.....	5,760	\$ 5,716,030	Westpac Banking Corp.		
Federal Home Loan Bank			# 3.350%, 03/08/27.....	36,867	\$ 36,323,825
2.750%, 12/13/24.....	37,645	37,452,481	2.650%, 01/16/30.....	8,160	7,493,723
3.125%, 09/12/25.....	10,000	10,080,083	# 2.150%, 06/03/31.....	113,030	98,648,128
5.750%, 06/12/26.....	11,775	12,997,521	TOTAL AUSTRALIA.....		230,030,453
2.500%, 12/10/27.....	4,000	3,938,209	BELGIUM — (0.3%)		
3.000%, 03/10/28.....	30,815	31,118,262	Anheuser-Busch InBev Worldwide, Inc.		
3.250%, 06/09/28.....	109,035	110,782,444	# 4.000%, 04/13/28.....	14,000	14,320,600
# 3.250%, 11/16/28.....	91,250	93,634,164	4.900%, 01/23/31.....	2,000	2,142,595
2.125%, 09/14/29.....	10,000	9,464,447	5.875%, 06/15/35.....	2,846	3,117,789
2.125%, 12/14/29.....	23,735	22,354,428	4.375%, 04/15/38.....	400	386,468
5.500%, 07/15/36.....	22,355	27,895,130	# 5.450%, 01/23/39.....	6,000	6,431,568
Federal Home Loan Mortgage Corp.			# 4.950%, 01/15/42.....	5,000	5,108,014
# 6.750%, 09/15/29.....	76,476	95,931,204	Solvay Finance America LLC		
6.750%, 03/15/31.....	100,575	128,966,923	Ω 4.450%, 12/03/25.....	865	865,652
# 6.250%, 07/15/32.....	105,446	134,677,773	TOTAL BELGIUM.....		32,372,686
Federal National Mortgage Association			CANADA — (2.4%)		
# 2.125%, 04/24/26.....	86,970	84,796,241	Alimentation Couche-Tard, Inc.		
# 1.875%, 09/24/26.....	168,929	162,733,179	Ω 3.550%, 07/26/27.....	2,180	2,066,089
# 0.750%, 10/08/27.....	73,250	66,145,140	Ω 3.439%, 05/13/41.....	15,600	12,091,914
6.250%, 05/15/29.....	102,508	123,638,775	Bank of Nova Scotia		
7.125%, 01/15/30.....	72,196	92,605,293	2.450%, 02/02/32.....	25,975	22,322,072
# 7.250%, 05/15/30.....	72,729	94,654,681	Barrick North America Finance LLC		
# 0.875%, 08/05/30.....	239,600	204,473,564	5.700%, 05/30/41.....	4,500	4,788,694
# 6.625%, 11/15/30.....	103,212	130,665,786	Brookfield Finance, Inc.		
Tennessee Valley Authority			4.350%, 04/15/30.....	5,500	5,384,064
# 2.875%, 02/01/27.....	31,804	31,832,624	Canadian Natural Resources Ltd.		
7.125%, 05/01/30.....	70,383	90,090,048	2.950%, 07/15/30.....	12,722	11,506,048
1.500%, 09/15/31.....	10,000	8,753,272	5.850%, 02/01/35.....	3,000	3,129,194
4.650%, 06/15/35.....	5,000	5,630,159	6.250%, 03/15/38.....	6,000	6,516,954
TOTAL AGENCY OBLIGATIONS...		1,821,027,861	Canadian Pacific Railway Co.		
BONDS — (56.0%)			3.700%, 02/01/26.....	4,880	4,875,560
AUSTRALIA — (2.0%)			CI Financial Corp.		
Commonwealth Bank of Australia			3.200%, 12/17/30.....	5,196	4,066,134
Ω 3.150%, 09/19/27.....	890	863,380	Emera U.S. Finance LP		
Ω 1.875%, 09/15/31.....	2,000	1,696,894	2.639%, 06/15/31.....	3,000	2,574,764
Glencore Funding LLC			Enbridge Energy Partners LP		
#Ω 2.500%, 09/01/30.....	5,000	4,153,030	7.500%, 04/15/38.....	3,000	3,616,954
#Ω 2.850%, 04/27/31.....	33,500	28,277,026	Enbridge, Inc.		
Ω 2.625%, 09/23/31.....	11,000	9,029,780	3.500%, 06/10/24.....	1,280	1,277,727
Macquarie Bank Ltd.			Fairfax Financial Holdings Ltd.		
Ω 3.900%, 01/15/26.....	24,711	24,716,420	3.375%, 03/03/31.....	3,400	3,022,574
National Australia Bank Ltd.			ITC Holdings Corp.		
3.375%, 01/14/26.....	3,000	2,978,784	3.650%, 06/15/24.....	9,714	9,664,088
Ω 3.500%, 01/10/27.....	15,999	15,849,463	Nutrien Ltd.		
			3.000%, 04/01/25.....	3,460	3,407,558

**DFA INVESTMENT GRADE PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	

CANADA — (Continued)				GERMANY — (Continued)			
Ontario Teachers' Finance Trust				Ω 4.375%, 12/15/28.....			
Ω	2.000%, 04/16/31.....	36,200	\$ 32,756,776		14,000		\$ 13,944,536
Province of Alberta Canada				Bayer U.S. Finance LLC			
	1.300%, 07/22/30.....	10,000	8,686,952	Ω	3.375%, 10/08/24.....	9,544	9,373,855
Province of Ontario Canada				Bayer US Finance II LLC			
	1.125%, 10/07/30.....	21,000	17,926,758	Ω	4.625%, 06/25/38.....	700	649,050
	1.600%, 02/25/31.....	5,000	4,406,778	BMW U.S. Capital LLC			
Royal Bank of Canada				Ω	2.800%, 04/11/26.....	21,130	20,499,173
	2.300%, 11/03/31.....	5,000	4,300,056	Ω	3.300%, 04/06/27.....	6,742	6,602,846
Spectra Energy Partners LP				Ω	4.150%, 04/09/30.....	1,330	1,339,684
	4.750%, 03/15/24.....	1,915	1,939,472	Fresenius Medical Care U.S. Finance III, Inc.			
Suncor Energy, Inc.				Ω	2.375%, 02/16/31.....	21,000	16,804,026
	5.950%, 05/15/35.....	268	288,676	Ω	3.000%, 12/01/31.....	9,838	8,290,696
	6.800%, 05/15/38.....	7,983	9,163,564	Mercedes-Benz Finance North			
	6.850%, 06/01/39.....	3,000	3,479,009	America LLC			
Thomson Reuters Corp.					8.500%, 01/18/31.....	29,096	37,877,421
	4.300%, 11/23/23.....	5,120	5,167,053	Siemens Financieringsmaatschappij			
Toronto-Dominion Bank				NV			
	2.000%, 09/10/31.....	7,000	5,889,329	Ω	2.875%, 03/11/41.....	6,000	4,895,403
	3.200%, 03/10/32.....	45,000	41,647,508	TOTAL GERMANY.....			
Toronto-Dominion Bank (The)							122,577,717
	4.456%, 06/08/32.....	21,850	22,275,853	HONG KONG — (0.1%)			
TransCanada PipeLines Ltd.				Prudential PLC			
	4.875%, 01/15/26.....	4,060	4,174,772		3.125%, 04/14/30.....	1,500	1,395,554
	4.250%, 05/15/28.....	700	703,451		3.625%, 03/24/32.....	6,000	5,684,768
#	4.625%, 03/01/34.....	20,566	20,772,531	TOTAL HONG KONG.....			
TOTAL CANADA.....			283,888,926				7,080,322
DENMARK — (0.0%)				IRELAND — (0.0%)			
Danske Bank AS				CRH America Finance, Inc.			
Ω	4.375%, 06/12/28.....	2,000	1,924,273	Ω	3.950%, 04/04/28.....	1,520	1,509,898
FRANCE — (0.5%)				ITALY — (0.1%)			
Airbus SE				Enel Finance International NV			
Ω	3.150%, 04/10/27.....	7,500	7,342,593	Ω	3.500%, 04/06/28.....	2,800	2,594,025
BNP Paribas SA				Intesa Sanpaolo SpA			
#Ω	3.500%, 11/16/27.....	500	471,300	Ω	4.000%, 09/23/29.....	15,800	14,222,812
Ω	4.400%, 08/14/28.....	2,600	2,539,928	TOTAL ITALY.....			
Electricite de France SA							16,816,837
#Ω	3.625%, 10/13/25.....	6,638	6,612,568	JAPAN — (1.9%)			
Sanofi				7-Eleven, Inc.			
	3.625%, 06/19/28.....	18,400	18,653,467	Ω	1.800%, 02/10/31.....	13,880	11,311,348
Societe Generale SA				Ω	2.500%, 02/10/41.....	24,300	17,579,545
#Ω	3.000%, 01/22/30.....	5,000	4,320,251	American Honda Finance Corp.			
Total Capital International SA					2.300%, 09/09/26.....	16,110	15,359,279
	3.750%, 04/10/24.....	9,200	9,274,816		1.800%, 01/13/31.....	3,500	2,982,209
TotalEnergies Capital International SA				Beam Suntory, Inc.			
#	2.829%, 01/10/30.....	5,000	4,694,451		3.250%, 06/15/23.....	764	762,974
	2.986%, 06/29/41.....	4,127	3,421,800	Mitsubishi UFJ Financial Group, Inc.			
TOTAL FRANCE.....			57,331,174		3.850%, 03/01/26.....	1,195	1,185,948
GERMANY — (1.1%)				#	3.677%, 02/22/27.....	4,465	4,392,723
Bayer U.S. Finance II LLC					3.741%, 03/07/29.....	3,500	3,356,853
Ω	5.500%, 08/15/25.....	2,240	2,301,027		3.195%, 07/18/29.....	5,777	5,340,117

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†	Face Amount	Value†
(000)		(000)	

JAPAN — (Continued)			
2.048%, 07/17/30.....	14,450	\$ 12,097,539	
3.751%, 07/18/39.....	5,000	4,415,919	
Mizuho Financial Group, Inc.			
# 2.839%, 09/13/26.....	11,800	11,102,710	
MUFG Bank Ltd.			
3.250%, 09/08/24.....	3,237	3,203,665	
Nomura Holdings, Inc.			
3.103%, 01/16/30.....	10,062	8,744,239	
2.679%, 07/16/30.....	3,600	3,023,642	
2.608%, 07/14/31.....	10,000	8,221,599	
ORIX Corp.			
# 2.250%, 03/09/31.....	10,000	8,581,961	
StanCorp Financial Group, Inc.			
5.000%, 08/15/22.....	3,200	3,202,862	
Sumitomo Mitsui Banking Corp.			
3.950%, 07/19/23.....	5,931	5,954,529	
Sumitomo Mitsui Financial Group, Inc.			
3.784%, 03/09/26.....	5,042	5,014,369	
3.040%, 07/16/29.....	18,167	16,563,891	
2.130%, 07/08/30.....	14,250	12,029,947	
# 2.222%, 09/17/31.....	10,157	8,469,324	
2.296%, 01/12/41.....	7,700	5,380,511	
Toyota Motor Credit Corp.			
# 2.625%, 01/10/23.....	2,999	2,991,645	
# 3.200%, 01/11/27.....	24,036	23,781,335	
# 3.050%, 01/11/28.....	11,550	11,294,341	
# 3.650%, 01/08/29.....	11,108	11,069,468	
TOTAL JAPAN.....		227,414,492	
NETHERLANDS — (0.3%)			
Cooperatieve Rabobank UA			
# 3.375%, 05/21/25.....	17,522	17,360,774	
Heineken NV			
Ω 2.750%, 04/01/23.....	2,219	2,202,946	
ING Groep NV			
3.950%, 03/29/27.....	4,000	3,929,861	
# 4.050%, 04/09/29.....	4,000	3,844,986	
Shell International Finance BV			
# 3.875%, 11/13/28.....	2,700	2,740,845	
TOTAL NETHERLANDS.....		30,079,412	
NORWAY — (0.1%)			
Equinor ASA			
# 2.450%, 01/17/23.....	3,586	3,574,691	
# 2.650%, 01/15/24.....	6,950	6,895,566	
1.750%, 01/22/26.....	3,000	2,855,668	
TOTAL NORWAY.....		13,325,925	
SPAIN — (0.7%)			
Banco Santander SA			
3.800%, 02/23/28.....	7,000	6,615,904	

SPAIN — (Continued)			
3.490%, 05/28/30.....	4,000	\$ 3,604,235	
Santander Holdings USA, Inc.			
# 4.500%, 07/17/25.....	17,590	17,550,802	
4.400%, 07/13/27.....	2,000	1,952,917	
Santander UK PLC			
4.000%, 03/13/24.....	8,788	8,831,042	
Telefonica Emisiones SA			
# 7.045%, 06/20/36.....	13,000	15,006,879	
# 4.665%, 03/06/38.....	6,755	6,102,233	
Telefonica Europe BV			
8.250%, 09/15/30.....	16,567	20,106,690	
TOTAL SPAIN.....		79,770,702	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.0%)			
Inter-American Development Bank			
6.750%, 07/15/27.....	1,942	2,260,436	
SWITZERLAND — (0.3%)			
Credit Suisse AG			
# 3.625%, 09/09/24.....	11,475	11,332,122	
Novartis Capital Corp.			
2.200%, 08/14/30.....	6,793	6,269,614	
UBS Group AG			
Ω 4.125%, 09/24/25.....	20,990	21,087,794	
TOTAL SWITZERLAND.....		38,689,530	
UNITED KINGDOM — (2.1%)			
Ashtead Capital, Inc.			
Ω 2.450%, 08/12/31.....	4,750	3,811,580	
AstraZeneca PLC			
3.375%, 11/16/25.....	7,030	7,023,269	
6.450%, 09/15/37.....	4,500	5,656,736	
Barclays PLC			
3.650%, 03/16/25.....	14,330	14,075,155	
4.375%, 01/12/26.....	9,970	10,002,469	
BAT Capital Corp.			
4.906%, 04/02/30.....	21,000	19,977,574	
BP Capital Markets America, Inc.			
3.119%, 05/04/26.....	8,415	8,314,367	
3.017%, 01/16/27.....	3,373	3,307,500	
# 4.234%, 11/06/28.....	467	480,661	
2.721%, 01/12/32.....	7,500	6,844,314	
3.060%, 06/17/41.....	26,400	21,824,240	
BP Capital Markets PLC			
3.279%, 09/19/27.....	11,000	10,850,467	
British Telecommunications PLC			
5.125%, 12/04/28.....	7,200	7,276,131	
Ω 3.250%, 11/08/29.....	3,000	2,697,156	
Diageo Capital PLC			
2.375%, 10/24/29.....	1,350	1,240,042	
2.125%, 04/29/32.....	14,300	12,536,052	
HSBC Holdings PLC			
# 4.300%, 03/08/26.....	13,770	13,849,212	
# 3.900%, 05/25/26.....	6,828	6,793,457	
4.950%, 03/31/30.....	13,500	13,617,485	

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	



## UNITED KINGDOM — (Continued)

HSBC USA, Inc.			
3.500%, 06/23/24.....	7,593	\$	7,551,432
Lloyds Banking Group PLC			
3.750%, 01/11/27.....	10,250		10,023,155
4.375%, 03/22/28.....	9,000		8,895,207
LSEGA Financing PLC			
#Q 3.200%, 04/06/41.....	15,902		13,055,665
Mead Johnson Nutrition Co.			
4.125%, 11/15/25.....	5,931		6,020,716
Nationwide Building Society			
#Q 3.900%, 07/21/25.....	4,600		4,588,244
RELX Capital, Inc.			
3.000%, 05/22/30.....	900		833,066
4.750%, 05/20/32.....	4,300		4,487,542
Unilever Capital Corp.			
5.900%, 11/15/32.....	4,800		5,708,251
Vodafone Group PLC			
# 7.875%, 02/15/30.....	7,107		8,564,038
6.250%, 11/30/32.....	2,500		2,807,381
5.000%, 05/30/38.....	1,400		1,388,186
TOTAL UNITED KINGDOM.....			244,100,750
UNITED STATES — (44.1%)			
3M Co.			
# 2.875%, 10/15/27.....	13,290		13,006,550
Abbott Laboratories			
2.950%, 03/15/25.....	6,000		5,980,836
AbbVie, Inc.			
3.600%, 05/14/25.....	2,700		2,700,456
4.250%, 11/14/28.....	25,500		26,007,902
Activision Blizzard, Inc.			
3.400%, 06/15/27.....	6,308		6,218,798
1.350%, 09/15/30.....	8,000		6,674,141
Acuity Brands Lighting, Inc.			
2.150%, 12/15/30.....	1,642		1,338,609
Advance Auto Parts, Inc.			
3.900%, 04/15/30.....	6,400		6,009,370
3.500%, 03/15/32.....	7,300		6,522,701
AEP Texas, Inc.			
# 4.700%, 05/15/32.....	20,000		20,525,247
Aetna, Inc.			
# 3.500%, 11/15/24.....	5,359		5,335,626
6.750%, 12/15/37.....	8,500		9,980,884
Affiliated Managers Group, Inc.			
3.500%, 08/01/25.....	3,410		3,395,727
3.300%, 06/15/30.....	21,400		19,644,932
Aflac, Inc.			
# 3.600%, 04/01/30.....	2,000		1,955,311
Allegion PLC			
3.500%, 10/01/29.....	10,000		9,100,947
Allstate Corp.			
5.350%, 06/01/33.....	7,500		8,284,482
Ally Financial, Inc.			
2.200%, 11/02/28.....	400		340,228
8.000%, 11/01/31.....	5,200		5,882,083
Alphabet, Inc.			
1.100%, 08/15/30.....	6,479		5,536,182

## UNITED STATES — (Continued)

Altria Group, Inc.			
# 4.800%, 02/14/29.....	60	\$	59,617
3.400%, 05/06/30.....	10,700		9,364,127
2.450%, 02/04/32.....	27,231		21,450,633
3.400%, 02/04/41.....	5,000		3,466,099
Amazon.com, Inc.			
3.150%, 08/22/27.....	9,000		8,998,979
# 1.500%, 06/03/30.....	41,316		35,942,028
2.100%, 05/12/31.....	72,400		65,142,198
Amcor Flexibles North America, Inc.			
2.630%, 06/19/30.....	2,500		2,124,535
Amdocs Ltd.			
2.538%, 06/15/30.....	2,000		1,735,896
American Campus Communities Operating Partnership LP			
3.875%, 01/30/31.....	1,000		1,007,088
American Electric Power Co., Inc.			
4.300%, 12/01/28.....	200		200,037
American Express Co.			
3.300%, 05/03/27.....	16,529		16,319,312
American Tower Corp.			
2.700%, 04/15/31.....	300		259,732
2.300%, 09/15/31.....	12,575		10,440,760
4.050%, 03/15/32.....	3,125		2,991,233
American Water Capital Corp.			
# 3.850%, 03/01/24.....	2,115		2,120,521
2.950%, 09/01/27.....	584		559,992
3.450%, 06/01/29.....	75		72,508
Ameriprise Financial, Inc.			
4.500%, 05/13/32.....	9,800		9,981,651
AmerisourceBergen Corp.			
3.400%, 05/15/24.....	1,223		1,215,063
# 3.450%, 12/15/27.....	3,000		2,950,284
2.800%, 05/15/30.....	29,884		26,934,425
Amgen, Inc.			
# 3.625%, 05/22/24.....	6,399		6,429,181
2.600%, 08/19/26.....	9,975		9,667,144
# 2.300%, 02/25/31.....	5,000		4,431,778
2.000%, 01/15/32.....	10,000		8,548,519
3.350%, 02/22/32.....	15,400		14,751,935
3.150%, 02/21/40.....	25,745		21,678,702
2.800%, 08/15/41.....	24,250		19,226,443
Amphenol Corp.			
2.800%, 02/15/30.....	400		362,669
Aon Corp.			
4.500%, 12/15/28.....	2,300		2,329,918
3.750%, 05/02/29.....	1,500		1,460,252
2.800%, 05/15/30.....	16,400		14,829,741
Aon Global Ltd.			
4.000%, 11/27/23.....	4,000		4,027,459
3.500%, 06/14/24.....	9,147		9,125,572
Apple, Inc.			
# 2.900%, 09/12/27.....	4,400		4,353,504
3.000%, 11/13/27.....	17,820		17,743,844

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**DFA INVESTMENT GRADE PORTFOLIO  
CONTINUED**

Face Amount	Value†	Face Amount	Value†
(000)		(000)	

UNITED STATES — (Continued)			
2.200%, 09/11/29.....	2,000	\$ 1,865,097	
# 1.650%, 05/11/30.....	8,500	7,542,143	
1.650%, 02/08/31.....	80,300	70,542,844	
Applied Materials, Inc.			
# 3.300%, 04/01/27.....	16,750	16,765,745	
Arizona Public Service Co.			
3.150%, 05/15/25.....	9,580	9,438,567	
2.600%, 08/15/29.....	5,646	5,072,054	
2.200%, 12/15/31.....	31,150	26,130,055	
Arrow Electronics, Inc.			
3.875%, 01/12/28.....	12,338	11,939,315	
Assurant, Inc.			
2.650%, 01/15/32.....	4,000	3,242,541	
Assured Guaranty U.S. Holdings, Inc.			
# 3.150%, 06/15/31.....	5,000	4,486,307	
AT&T, Inc.			
2.750%, 06/01/31.....	1,000	896,970	
2.550%, 12/01/33.....	18,868	15,973,861	
3.500%, 06/01/41.....	27,000	22,641,625	
Atmos Energy Corp.			
1.500%, 01/15/31.....	750	624,651	
Autodesk, Inc.			
4.375%, 06/15/25.....	3,015	3,075,875	
3.500%, 06/15/27.....	12,009	11,842,450	
2.400%, 12/15/31.....	400	342,253	
Automatic Data Processing, Inc.			
1.250%, 09/01/30.....	12,457	10,589,545	
AutoNation, Inc.			
2.400%, 08/01/31.....	16,734	13,261,866	
3.850%, 03/01/32.....	39,470	35,173,240	
AutoZone, Inc.			
# 2.875%, 01/15/23.....	11,113	11,091,785	
3.250%, 04/15/25.....	5,203	5,138,567	
Avnet, Inc.			
4.625%, 04/15/26.....	5,560	5,625,999	
# 3.000%, 05/15/31.....	17,500	14,727,221	
5.500%, 06/01/32.....	13,180	13,179,548	
AXIS Specialty Finance PLC			
4.000%, 12/06/27.....	20,320	19,912,174	
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.			
3.337%, 12/15/27.....	1,900	1,841,231	
Baker Hughes Holdings LLC			
# 5.125%, 09/15/40.....	2,677	2,692,883	
Bank of America Corp.			
# 4.000%, 04/01/24.....	3,120	3,156,034	
# 5.875%, 02/07/42.....	19,000	21,352,299	
Bank of New York Mellon Corp.			
1.600%, 04/24/25.....	15,050	14,297,848	
# 2.800%, 05/04/26.....	2,088	2,046,977	
Berkshire Hathaway Finance Corp.			
# 1.850%, 03/12/30.....	31,000	27,423,786	
1.450%, 10/15/30.....	83,203	70,555,463	

UNITED STATES — (Continued)			
Berkshire Hathaway, Inc.			
3.125%, 03/15/26.....	22,200	\$22,263,976	
Best Buy Co., Inc.			
4.450%, 10/01/28.....	19,093	19,329,698	
# 1.950%, 10/01/30.....	13,000	10,731,843	
Biogen, Inc.			
4.050%, 09/15/25.....	6,950	6,995,944	
2.250%, 05/01/30.....	20,520	17,532,125	
Black Hills Corp.			
2.500%, 06/15/30.....	2,850	2,443,313	
4.350%, 05/01/33.....	5,728	5,519,980	
BlackRock, Inc.			
3.250%, 04/30/29.....	6,942	6,771,290	
2.400%, 04/30/30.....	36,500	33,159,433	
1.900%, 01/28/31.....	57,317	49,434,442	
Boardwalk Pipelines LP			
3.600%, 09/01/32.....	9,310	8,172,391	
Boeing Co.			
2.500%, 03/01/25.....	6,399	6,124,578	
2.600%, 10/30/25.....	2,568	2,422,306	
3.200%, 03/01/29.....	5,000	4,521,524	
2.950%, 02/01/30.....	5,400	4,721,721	
3.600%, 05/01/34.....	2,000	1,697,231	
3.250%, 02/01/35.....	2,463	2,010,610	
3.550%, 03/01/38.....	2,150	1,659,199	
Booking Holdings, Inc.			
3.600%, 06/01/26.....	4,494	4,520,835	
4.625%, 04/13/30.....	7,210	7,418,317	
Boston Properties LP			
3.250%, 01/30/31.....	2,300	2,040,103	
2.550%, 04/01/32.....	1,000	827,036	
2.450%, 10/01/33.....	2,000	1,589,522	
Boston Scientific Corp.			
4.550%, 03/01/39.....	1,264	1,235,549	
Brighthouse Financial, Inc.			
# 5.625%, 05/15/30.....	3,000	3,019,680	
Bristol-Myers Squibb Co.			
4.125%, 06/15/39.....	5,500	5,459,711	
Brixmor Operating Partnership LP			
# 4.050%, 07/01/30.....	6,000	5,551,161	
2.500%, 08/16/31.....	1,850	1,487,648	
Broadcom, Inc.			
4.300%, 11/15/32.....	31,000	29,366,773	
Ω 2.600%, 02/15/33.....	200	161,673	
Ω 3.419%, 04/15/33.....	200	172,471	
Ω 3.469%, 04/15/34.....	5,000	4,278,916	
Ω 3.137%, 11/15/35.....	17,502	14,073,216	
Ω 4.926%, 05/15/37.....	1,000	948,039	
Ω 3.500%, 02/15/41.....	8,150	6,486,436	
Broadstone Net Lease LLC			
2.600%, 09/15/31.....	990	810,924	
Brown & Brown, Inc.			
4.200%, 09/15/24.....	4,660	4,663,979	
2.375%, 03/15/31.....	3,000	2,467,500	
Brunswick Corp.			
2.400%, 08/18/31.....	8,500	6,516,495	

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	

UNITED STATES — (Continued)			
Bunge Ltd. Finance Corp.			
#	3.750%, 09/25/27.....	15,000	\$14,751,222
Burlington Northern Santa Fe LLC			
	5.750%, 05/01/40.....	400	459,967
Camden Property Trust			
#	2.800%, 05/15/30.....	1,500	1,366,139
Campbell Soup Co.			
	3.300%, 03/19/25.....	3,045	3,014,536
	4.150%, 03/15/28.....	5,628	5,672,391
Capital One Financial Corp.			
#	3.750%, 04/24/24.....	4,607	4,592,098
	3.200%, 02/05/25.....	2,300	2,250,238
#	3.750%, 03/09/27.....	13,765	13,539,499
	3.800%, 01/31/28.....	5,600	5,416,406
Cardinal Health, Inc.			
#	3.410%, 06/15/27.....	8,259	8,147,510
Cargill, Inc.			
Ω	2.125%, 04/23/30.....	6,060	5,378,098
Carrier Global Corp.			
#	2.700%, 02/15/31.....	2,500	2,204,456
CenterPoint Energy Resources Corp.			
	4.000%, 04/01/28.....	4,800	4,801,101
Charles Schwab Corp.			
	3.000%, 03/10/25.....	12,777	12,683,350
	3.625%, 04/01/25.....	7,358	7,392,642
#	2.300%, 05/13/31.....	800	703,001
	1.950%, 12/01/31.....	2,700	2,289,001
	2.900%, 03/03/32.....	15,900	14,694,294
Chevron Corp.			
	1.554%, 05/11/25.....	3,654	3,515,217
	2.236%, 05/11/30.....	20,000	18,206,862
Chevron USA, Inc.			
#	3.250%, 10/15/29.....	17,685	17,273,794
Choice Hotels International, Inc.			
	3.700%, 12/01/29.....	2,750	2,487,374
Chubb Corp. (The)			
#	6.500%, 05/15/38.....	400	481,524
Chubb INA Holdings, Inc.			
#	3.350%, 05/15/24.....	5,120	5,133,658
Cigna Corp.			
	3.500%, 06/15/24.....	1,792	1,797,310
	3.400%, 03/01/27.....	14,120	13,929,230
	4.375%, 10/15/28.....	1,300	1,326,700
	2.400%, 03/15/30.....	2,700	2,418,319
	2.375%, 03/15/31.....	20,500	18,106,307
	4.800%, 08/15/38.....	30,000	30,596,389
	3.200%, 03/15/40.....	13,045	10,942,455
Cincinnati Financial Corp.			
#	6.920%, 05/15/28.....	4,000	4,553,245
Citigroup, Inc.			
	8.125%, 07/15/39.....	16,030	21,764,969
	5.875%, 01/30/42.....	8,125	9,044,780
Clorox Co.			
#	3.100%, 10/01/27.....	5,077	4,958,120

UNITED STATES — (Continued)			
#	3.900%, 05/15/28.....	16,112	\$16,238,208
CMS Energy Corp.			
	3.600%, 11/15/25.....	3,163	3,136,315
	3.000%, 05/15/26.....	4,542	4,397,078
CNA Financial Corp.			
	4.500%, 03/01/26.....	21,057	21,367,629
	3.900%, 05/01/29.....	2,450	2,357,011
CNO Financial Group, Inc.			
#	5.250%, 05/30/29.....	4,800	4,725,876
Coca-Cola Co.			
	2.900%, 05/25/27.....	5,535	5,485,522
Comcast Corp.			
	3.150%, 03/01/26.....	9,198	9,144,192
#	3.150%, 02/15/28.....	5,000	4,891,918
#	4.250%, 10/15/30.....	10,000	10,269,695
#	4.250%, 01/15/33.....	22,400	22,918,464
	7.050%, 03/15/33.....	14,800	18,258,398
	6.500%, 11/15/35.....	400	486,141
	3.900%, 03/01/38.....	400	376,577
#	4.600%, 10/15/38.....	400	403,358
	3.250%, 11/01/39.....	1,400	1,199,656
	3.750%, 04/01/40.....	3,400	3,128,720
Comerica, Inc.			
	4.000%, 02/01/29.....	6,065	6,006,997
Conagra Brands, Inc.			
#	4.850%, 11/01/28.....	970	989,807
	5.300%, 11/01/38.....	25,700	25,206,791
Consolidated Edison Co. of New York, Inc.			
	3.300%, 12/01/24.....	1,280	1,265,652
	5.300%, 03/01/35.....	400	431,973
	5.700%, 06/15/40.....	400	436,980
Constellation Brands, Inc.			
#	3.600%, 02/15/28.....	9,625	9,328,526
	3.150%, 08/01/29.....	7,000	6,525,524
Corporate Office Properties LP			
	2.900%, 12/01/33.....	9,450	7,422,528
Costco Wholesale Corp.			
	1.600%, 04/20/30.....	65,600	57,500,785
	1.750%, 04/20/32.....	3,900	3,360,249
Cox Communications, Inc.			
Ω	3.850%, 02/01/25.....	6,790	6,760,189
#Ω	3.500%, 08/15/27.....	400	388,903
Ω	4.800%, 02/01/35.....	2,381	2,372,409
Crown Castle International Corp.			
	3.100%, 11/15/29.....	400	365,948
	2.100%, 04/01/31.....	300	249,901
	2.900%, 04/01/41.....	17,205	13,025,646
CVS Health Corp.			
#	3.375%, 08/12/24.....	11,857	11,850,185
	3.875%, 07/20/25.....	8,408	8,515,262
	3.250%, 08/15/29.....	4,000	3,775,554
	2.700%, 08/21/40.....	4,600	3,500,540
Dentsply Sirona, Inc.			
#	3.250%, 06/01/30.....	5,900	5,041,381

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	

## UNITED STATES — (Continued)

Devon Energy Corp.		
#	5.600%, 07/15/41.....	4,800
		\$ 4,935,589
Dick's Sporting Goods, Inc.		
#	3.150%, 01/15/32.....	26,600
		21,799,811
Discover Bank		
#	4.650%, 09/13/28.....	2,800
		2,729,347
Discovery Communications LLC		
	3.900%, 11/15/24.....	5,376
	3.450%, 03/15/25.....	5,671
#	3.625%, 05/15/30.....	9,400
		8,579,499
Dollar General Corp.		
	3.250%, 04/15/23.....	4,983
		4,972,403
Dollar Tree, Inc.		
	4.200%, 05/15/28.....	21,241
		21,260,747
Dominion Energy, Inc.		
	3.375%, 04/01/30.....	200
		190,068
DTE Energy Co.		
	2.850%, 10/01/26.....	1,000
		961,121
Duke Energy Corp.		
#	3.750%, 04/15/24.....	5,205
		5,226,456
#	2.550%, 06/15/31.....	300
		262,262
	3.300%, 06/15/41.....	25,250
		20,474,152
Duquesne Light Holdings, Inc.		
Ω	2.532%, 10/01/30.....	1,500
		1,270,360
Ω	2.775%, 01/07/32.....	641
		542,762
Eagle Materials, Inc.		
	2.500%, 07/01/31.....	3,400
		2,753,001
Eastman Chemical Co.		
	3.800%, 03/15/25.....	8,527
		8,495,479
Eaton Corp.		
	4.000%, 11/02/32.....	13,775
		13,803,137
Eaton Vance Corp.		
	3.500%, 04/06/27.....	10,462
		10,319,718
eBay, Inc.		
	3.600%, 06/05/27.....	13,375
		13,243,926
Ecolab, Inc.		
#	2.700%, 11/01/26.....	2,959
		2,909,715
El du Pont de Nemours & Co.		
	2.300%, 07/15/30.....	4,000
		3,564,697
Elevance Health, Inc.		
#	3.500%, 08/15/24.....	4,586
		4,580,843
#	4.101%, 03/01/28.....	15,400
		15,615,644
	5.950%, 12/15/34.....	1,300
		1,471,297
Emerson Electric Co.		
	3.150%, 06/01/25.....	5,312
		5,301,057
Enterprise Products Operating LLC		
#	3.900%, 02/15/24.....	1,680
		1,684,030
	6.875%, 03/01/33.....	1,800
		2,131,028
#	6.125%, 10/15/39.....	4,800
		5,275,797
	6.450%, 09/01/40.....	5,000
		5,643,026
	5.700%, 02/15/42.....	400
		422,848
EOG Resources, Inc.		
	4.375%, 04/15/30.....	6,000
		6,235,927
Equifax, Inc.		
	3.100%, 05/15/30.....	200
		180,982

## UNITED STATES — (Continued)

Equinix, Inc.		
	3.200%, 11/18/29.....	2,500
		\$ 2,304,066
	2.500%, 05/15/31.....	6,900
		5,915,403
	3.900%, 04/15/32.....	75
		71,060
ERAC USA Finance LLC		
Ω	3.850%, 11/15/24.....	6,590
		6,541,466
ERP Operating LP		
	2.500%, 02/15/30.....	2,800
		2,502,987
Eversource Energy		
	4.250%, 04/01/29.....	600
		603,595
Exelon Corp.		
#	3.400%, 04/15/26.....	14,740
		14,608,516
Extra Space Storage LP		
	2.350%, 03/15/32.....	13,100
		10,620,199
Exxon Mobil Corp.		
	3.482%, 03/19/30.....	2,000
		1,982,759
FedEx Corp.		
	3.400%, 02/15/28.....	5,250
		5,135,774
	4.900%, 01/15/34.....	2,075
		2,175,111
	3.900%, 02/01/35.....	2,800
		2,643,225
	3.250%, 05/15/41.....	9,750
		7,964,292
Fidelity National Financial, Inc.		
	3.400%, 06/15/30.....	19,454
		17,475,936
	2.450%, 03/15/31.....	1,800
		1,474,842
Fidelity National Information Services, Inc.		
	3.100%, 03/01/41.....	10,000
		7,573,008
Fifth Third Bancorp		
#	3.950%, 03/14/28.....	26,032
		25,787,958
First American Financial Corp.		
	2.400%, 08/15/31.....	17,544
		13,873,269
Flex Ltd.		
	4.875%, 06/15/29.....	2,300
		2,254,194
	4.875%, 05/12/30.....	4,000
		3,902,623
Flowserve Corp.		
	2.800%, 01/15/32.....	29,138
		23,280,759
FMR LLC		
Ω	4.950%, 02/01/33.....	2,400
		2,488,181
Fortune Brands Home & Security, Inc.		
	3.250%, 09/15/29.....	4,300
		3,861,994
	4.000%, 03/25/32.....	8,200
		7,521,794
Fox Corp.		
#	5.476%, 01/25/39.....	2,000
		2,046,915
Franklin Resources, Inc.		
	1.600%, 10/30/30.....	1,400
		1,146,932
GATX Corp.		
	3.250%, 03/30/25.....	3,170
		3,106,203
#	3.250%, 09/15/26.....	7,749
		7,477,591
	3.500%, 06/01/32.....	6,850
		6,159,108
GE Capital Funding LLC		
	4.550%, 05/15/32.....	4,000
		4,025,647
GE Capital International Funding Co. Unlimited Co.		
	4.418%, 11/15/35.....	271
		267,487

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**DFA INVESTMENT GRADE PORTFOLIO**  
**CONTINUED**

Face Amount	Value†	Face Amount	Value†
(000)		(000)	

## UNITED STATES — (Continued)

General Dynamics Corp.		
4.250%, 04/01/40.....	4,200	\$ 4,215,525
General Electric Co.		
6.750%, 03/15/32.....	15,646	18,206,008
General Mills, Inc.		
# 4.200%, 04/17/28.....	8,600	8,802,272
General Motors Co.		
# 6.800%, 10/01/27.....	1,500	1,622,173
5.150%, 04/01/38.....	3,669	3,303,535
General Motors Financial Co., Inc.		
5.250%, 03/01/26.....	13,336	13,597,732
4.350%, 01/17/27.....	1,463	1,438,670
3.600%, 06/21/30.....	6,000	5,328,240
3.100%, 01/12/32.....	8,400	7,032,302
Georgia Power Co.		
3.250%, 04/01/26.....	3,000	2,954,404
3.250%, 03/30/27.....	11,466	11,129,370
4.300%, 03/15/42.....	400	368,039
Georgia-Pacific LLC		
7.750%, 11/15/29.....	1,000	1,231,820
Gilead Sciences, Inc.		
# 3.700%, 04/01/24.....	5,612	5,656,154
4.600%, 09/01/35.....	400	414,903
2.600%, 10/01/40.....	5,400	4,152,885
5.650%, 12/01/41.....	9,500	10,588,933
GlaxoSmithKline Capital, Inc.		
3.875%, 05/15/28.....	2,700	2,758,900
6.375%, 05/15/38.....	957	1,176,189
Global Payments, Inc.		
4.800%, 04/01/26.....	7,031	7,089,642
4.450%, 06/01/28.....	8,020	7,844,837
2.900%, 11/15/31.....	400	336,368
Globe Life, Inc.		
4.800%, 06/15/32.....	10,000	10,079,502
Goldman Sachs Group, Inc.		
4.000%, 03/03/24.....	26,004	26,189,601
# 3.750%, 05/22/25.....	6,213	6,209,646
# 3.750%, 02/25/26.....	8,100	8,111,563
2.600%, 02/07/30.....	5,000	4,415,983
# 3.800%, 03/15/30.....	12,000	11,513,437
# 6.125%, 02/15/33.....	2,421	2,732,337
6.250%, 02/01/41.....	750	870,829
Halliburton Co.		
2.920%, 03/01/30.....	1,000	916,666
6.700%, 09/15/38.....	2,200	2,491,842
4.500%, 11/15/41.....	3,000	2,726,398
Harley-Davidson, Inc.		
# 3.500%, 07/28/25.....	5,193	5,114,780
Hasbro, Inc.		
# 3.500%, 09/15/27.....	2,900	2,795,117
Health Care Service Corp. A Mutual Legal Reserve Co.		
Ω 2.200%, 06/01/30.....	27,600	23,990,483
Healthcare Reality Holdings LP		
2.000%, 03/15/31.....	2,800	2,245,823

## UNITED STATES — (Continued)

Home Depot Inc		
5.875%, 12/16/36.....	400	\$ 483,262
Home Depot, Inc.		
5.400%, 09/15/40.....	5,200	5,798,106
Home Depot, Inc. (The)		
3.300%, 04/15/40.....	400	353,737
Honeywell International, Inc.		
2.500%, 11/01/26.....	18	17,502
5.375%, 03/01/41.....	670	757,948
HP, Inc.		
# 3.400%, 06/17/30.....	50,835	45,706,115
2.650%, 06/17/31.....	1,000	825,703
6.000%, 09/15/41.....	5,000	5,101,494
Humana, Inc.		
# 3.850%, 10/01/24.....	5,825	5,852,598
Huntington Bancshares, Inc.		
2.550%, 02/04/30.....	400	352,377
Intel Corp.		
# 4.000%, 12/15/32.....	3,200	3,264,890
4.600%, 03/25/40.....	5,000	5,074,016
Intercontinental Exchange, Inc.		
3.750%, 12/01/25.....	11,500	11,595,220
4.600%, 03/15/33.....	15,000	15,519,150
2.650%, 09/15/40.....	16,100	12,575,710
International Business Machines Corp.		
3.375%, 08/01/23.....	4,409	4,408,351
# 3.300%, 01/27/27.....	26,154	26,021,868
# 1.950%, 05/15/30.....	22,940	19,924,121
2.850%, 05/15/40.....	31,266	24,907,248
Interpublic Group of Cos., Inc.		
4.200%, 04/15/24.....	1,953	1,954,007
4.750%, 03/30/30.....	1,175	1,179,819
Interstate Power & Light Co.		
2.300%, 06/01/30.....	3,978	3,499,386
Intuit, Inc.		
1.650%, 07/15/30.....	1,680	1,424,645
Invitation Homes Operating Partnership LP		
2.000%, 08/15/31.....	3,000	2,354,391
2.700%, 01/15/34.....	1,500	1,198,318
Jabil, Inc.		
3.600%, 01/15/30.....	23,950	21,743,810
3.000%, 01/15/31.....	15,033	12,984,616
Jackson Financial, Inc.		
Ω 3.125%, 11/23/31.....	6,177	5,016,749
Janus Henderson U.S. Holdings, Inc.		
4.875%, 08/01/25.....	9,046	9,249,234
Jefferies Group LLC		
2.750%, 10/15/32.....	6,280	4,959,698
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
4.850%, 01/15/27.....	6,194	6,278,427
2.625%, 10/15/31.....	20,514	16,554,655
JM Smucker Co.		
3.500%, 03/15/25.....	4,000	4,002,246

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DFA INVESTMENT GRADE PORTFOLIO  
CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	

UNITED STATES — (Continued)			
4.250%, 03/15/35.....	2,000	\$ 1,934,801	
Johnson & Johnson			
# 2.450%, 03/01/26.....	3,212	3,180,167	
# 1.300%, 09/01/30.....	40,000	35,096,383	
4.950%, 05/15/33.....	4,000	4,532,825	
4.375%, 12/05/33.....	10,000	10,766,888	
3.550%, 03/01/36.....	9,000	8,940,239	
Johnson Controls International PLC			
3.625%, 07/02/24.....	165	164,246	
JPMorgan Chase & Co.			
3.625%, 05/13/24.....	12,131	12,224,195	
3.900%, 07/15/25.....	22,416	22,697,148	
3.200%, 06/15/26.....	676	667,428	
# 6.400%, 05/15/38.....	20,000	23,710,651	
5.500%, 10/15/40.....	4,000	4,331,353	
5.400%, 01/06/42.....	4,750	5,069,637	
Juniper Networks, Inc.			
3.750%, 08/15/29.....	4,000	3,768,380	
2.000%, 12/10/30.....	5,000	4,034,948	
Kellogg Co.			
# 3.250%, 04/01/26.....	8,401	8,316,894	
# 3.400%, 11/15/27.....	14,600	14,270,306	
7.450%, 04/01/31.....	6,959	8,304,066	
Kemper Corp.			
2.400%, 09/30/30.....	6,265	5,221,012	
# 3.800%, 02/23/32.....	24,700	22,618,149	
Keurig Dr Pepper, Inc.			
4.050%, 04/15/32.....	200	197,317	
Kilroy Realty LP			
3.050%, 02/15/30.....	8,000	7,044,215	
2.500%, 11/15/32.....	17,100	13,692,368	
2.650%, 11/15/33.....	5,000	3,980,154	
Kimco Realty Corp.			
2.250%, 12/01/31.....	10,200	8,478,631	
Kinder Morgan Energy Partners LP			
6.950%, 01/15/38.....	5,400	5,996,780	
6.500%, 09/01/39.....	1,900	2,021,458	
Kroger Co.			
3.850%, 08/01/23.....	2,330	2,337,185	
7.500%, 04/01/31.....	16,177	19,871,194	
L3Harris Technologies, Inc.			
3.950%, 05/28/24.....	2,469	2,481,176	
Laboratory Corp. of America Holdings			
4.000%, 11/01/23.....	3,840	3,857,933	
# 3.600%, 09/01/27.....	2,500	2,470,084	
Lazard Group LLC			
# 4.500%, 09/19/28.....	18,426	18,163,575	
4.375%, 03/11/29.....	400	390,189	
Lear Corp.			
3.800%, 09/15/27.....	1,023	990,671	
Legg Mason, Inc.			
3.950%, 07/15/24.....	4,736	4,738,780	
4.750%, 03/15/26.....	9,317	9,606,346	
Liberty Mutual Group, Inc.			
Ω 4.569%, 02/01/29.....	10,065	10,057,408	

UNITED STATES — (Continued)			
Ω 6.500%, 03/15/35.....	4,250	\$ 4,775,253	
Lincoln National Corp.			
3.050%, 01/15/30.....	400	361,877	
# 3.400%, 01/15/31.....	10,680	9,812,296	
3.400%, 03/01/32.....	55,500	50,141,557	
Lockheed Martin Corp.			
# 3.550%, 01/15/26.....	2,400	2,437,776	
3.600%, 03/01/35.....	1,071	1,045,488	
Loews Corp.			
2.625%, 05/15/23.....	3,761	3,750,727	
3.750%, 04/01/26.....	11,870	11,950,817	
Lowe's Cos., Inc.			
2.800%, 09/15/41.....	25,000	19,102,642	
LYB International Finance III LLC			
3.375%, 10/01/40.....	8,000	6,377,786	
LyondellBasell Industries NV			
5.750%, 04/15/24.....	1,611	1,651,530	
Manufacturers & Traders Trust Co.			
2.900%, 02/06/25.....	8,028	7,882,592	
Marathon Petroleum Corp.			
# 3.625%, 09/15/24.....	7,291	7,247,067	
6.500%, 03/01/41.....	4,500	5,004,421	
Marriott International, Inc.			
2.750%, 10/15/33.....	7,200	5,891,605	
Mars, Inc.			
Ω 1.625%, 07/16/32.....	8,550	7,045,187	
Marsh & McLennan Cos., Inc.			
3.500%, 06/03/24.....	8,320	8,311,704	
3.750%, 03/14/26.....	3,300	3,317,405	
2.375%, 12/15/31.....	3,361	2,937,922	
Maxim Integrated Products, Inc.			
3.450%, 06/15/27.....	5,931	5,785,484	
Medtronic, Inc.			
4.375%, 03/15/35.....	9,465	9,958,456	
Merck & Co., Inc.			
2.750%, 02/10/25.....	11,609	11,511,202	
3.400%, 03/07/29.....	13,884	13,848,487	
1.450%, 06/24/30.....	57,700	49,625,770	
MetLife, Inc.			
6.375%, 06/15/34.....	19,000	22,545,689	
5.700%, 06/15/35.....	8,400	9,517,079	
Micron Technology, Inc.			
# 4.663%, 02/15/30.....	330	323,714	
2.703%, 04/15/32.....	1,400	1,162,687	
3.366%, 11/01/41.....	22,400	16,909,893	
Microsoft Corp.			
3.300%, 02/06/27.....	14,692	14,917,158	
Mohawk Industries, Inc.			
# 3.625%, 05/15/30.....	2,800	2,602,019	
Molson Coors Beverage Co.			
3.000%, 07/15/26.....	13,300	12,708,987	
Morgan Stanley			
3.875%, 04/29/24.....	8,982	9,055,781	
3.875%, 01/27/26.....	17,883	17,997,127	

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	

UNITED STATES — (Continued)		
3.625%, 01/20/27.....	14,926	\$14,849,122
# 7.250%, 04/01/32.....	16,166	19,840,019
Morgan Stanley Domestic Holdings, Inc.		
4.500%, 06/20/28.....	8,496	8,683,579
Mosaic Co.		
4.250%, 11/15/23.....	1,336	1,346,502
# 4.050%, 11/15/27.....	6,000	6,005,101
Motorola Solutions, Inc.		
4.600%, 05/23/29.....	4,700	4,602,671
2.300%, 11/15/30.....	25,444	20,788,112
MPLX LP		
# 4.125%, 03/01/27.....	11,820	11,723,680
4.500%, 04/15/38.....	4,700	4,272,598
Mylan, Inc.		
# 4.200%, 11/29/23.....	3,480	3,482,295
National Fuel Gas Co.		
2.950%, 03/01/31.....	5,000	4,195,242
National Rural Utilities Cooperative Finance Corp.		
8.000%, 03/01/32.....	2,708	3,466,572
Nestle Holdings, Inc.		
#Q 1.250%, 09/15/30.....	44,000	37,306,827
NetApp, Inc.		
3.250%, 12/15/22.....	1,088	1,087,954
3.300%, 09/29/24.....	3,451	3,410,027
2.700%, 06/22/30.....	5,000	4,355,752
NewMarket Corp.		
2.700%, 03/18/31.....	4,000	3,360,284
NIKE, Inc.		
# 2.850%, 03/27/30.....	52,300	50,047,023
Northern Trust Corp.		
1.950%, 05/01/30.....	23,270	20,368,675
Nucor Corp.		
3.950%, 05/01/28.....	5,845	5,791,157
2.700%, 06/01/30.....	9,000	8,037,905
3.125%, 04/01/32.....	8,940	8,082,895
6.400%, 12/01/37.....	6,585	7,706,010
Nuveen Finance LLC		
Q 4.125%, 11/01/24.....	2,348	2,344,659
Omnicom Group, Inc.		
# 4.200%, 06/01/30.....	13,055	12,841,947
Oracle Corp.		
2.650%, 07/15/26.....	39,385	37,258,072
# 3.250%, 11/15/27.....	36,194	34,448,643
2.950%, 04/01/30.....	500	441,766
4.300%, 07/08/34.....	400	365,833
3.900%, 05/15/35.....	400	343,986
O'Reilly Automotive, Inc.		
# 3.600%, 09/01/27.....	21,580	21,399,554
Owens Corning		
3.875%, 06/01/30.....	9,226	8,658,942
Paramount Global		
3.500%, 01/15/25.....	75	75,639
2.900%, 01/15/27.....	15,461	14,632,752
# 7.875%, 07/30/30.....	1,212	1,409,623
# 4.950%, 01/15/31.....	3,993	3,906,664

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

UNITED STATES — (Continued)		
4.200%, 05/19/32.....	22,600	\$20,513,993
Parker-Hannifin Corp.		
3.300%, 11/21/24.....	3,093	3,063,968
# 3.250%, 06/14/29.....	6,200	5,878,379
Penske Truck Leasing Co. L.P./ PTL Finance Corp.		
#Q 3.400%, 11/15/26.....	1,000	961,374
PepsiCo, Inc.		
# 3.500%, 07/17/25.....	9,309	9,418,972
PerkinElmer, Inc.		
3.300%, 09/15/29.....	1,700	1,568,086
Pfizer, Inc.		
# 3.000%, 12/15/26.....	28,480	28,606,211
# 1.700%, 05/28/30.....	5,000	4,424,786
4.100%, 09/15/38.....	800	805,278
3.900%, 03/15/39.....	5,000	4,900,027
7.200%, 03/15/39.....	600	810,391
Philip Morris International, Inc.		
# 3.250%, 11/10/24.....	7,098	7,047,278
3.125%, 08/17/27.....	2,000	1,902,947
3.375%, 08/15/29.....	6,400	5,884,018
2.100%, 05/01/30.....	10,750	8,938,761
6.375%, 05/16/38.....	10,000	10,763,845
Phillips 66		
2.150%, 12/15/30.....	400	341,666
Phillips 66 Co.		
Q 3.550%, 10/01/26.....	23,103	22,697,729
Q 3.750%, 03/01/28.....	3,265	3,156,140
Q 3.150%, 12/15/29.....	18,000	16,600,803
Piedmont Operating Partnership LP		
3.150%, 08/15/30.....	6,500	5,514,205
PNC Bank NA		
# 2.950%, 02/23/25.....	1,093	1,074,045
3.250%, 06/01/25.....	7,000	6,945,049
PPG Industries, Inc.		
2.800%, 08/15/29.....	2,603	2,412,336
2.550%, 06/15/30.....	9,250	8,354,343
PPL Capital Funding, Inc.		
3.100%, 05/15/26.....	11,200	10,841,230
Precision Castparts Corp.		
# 3.250%, 06/15/25.....	26,684	26,794,120
Primerica, Inc.		
2.800%, 11/19/31.....	15,500	13,396,155
Principal Financial Group, Inc.		
3.125%, 05/15/23.....	4,444	4,434,014
3.400%, 05/15/25.....	2,700	2,669,863
3.100%, 11/15/26.....	5,472	5,261,268
2.125%, 06/15/30.....	400	340,481
Procter & Gamble Co.		
# 2.850%, 08/11/27.....	12,050	11,934,840
3.000%, 03/25/30.....	2,000	1,961,731
Progress Energy, Inc.		
7.750%, 03/01/31.....	2,500	2,986,233
6.000%, 12/01/39.....	600	650,131
Progressive Corp.		
3.000%, 03/15/32.....	18,900	17,665,565

UNITED STATES — (Continued)			
Prudential Financial, Inc.			
# 3.878%, 03/27/28.....	789	\$	794,190
Public Service Enterprise Group, Inc.			
8.625%, 04/15/31.....	1,000		1,227,762
PulteGroup, Inc.			
7.875%, 06/15/32.....	3,895		4,523,862
6.375%, 05/15/33.....	11,000		11,756,356
6.000%, 02/15/35.....	6,449		6,599,254
QUALCOMM, Inc.			
2.150%, 05/20/30.....	5,000		4,575,592
1.650%, 05/20/32.....	17,843		15,111,662
Quanta Services, Inc.			
2.900%, 10/01/30.....	702		605,681
Quest Diagnostics, Inc.			
# 2.800%, 06/30/31.....	1,000		891,936
Raytheon Technologies Corp.			
4.700%, 12/15/41.....	6,000		5,990,355
4.500%, 06/01/42.....	15,724		15,724,858
Realty Income Corp.			
2.850%, 12/15/32.....	9,500		8,493,572
1.800%, 03/15/33.....	3,000		2,371,746
Reinsurance Group of America, Inc.			
4.700%, 09/15/23.....	3,840		3,875,605
# 3.950%, 09/15/26.....	16,189		16,127,854
3.900%, 05/15/29.....	4,725		4,548,250
3.150%, 06/15/30.....	15,855		14,371,684
Roche Holdings, Inc.			
Ω 2.625%, 05/15/26.....	1,000		975,355
Ross Stores, Inc.			
# 1.875%, 04/15/31.....	9,000		7,482,472
Royalty Pharma PLC			
2.200%, 09/02/30.....	10,000		8,445,512
3.300%, 09/02/40.....	45,745		35,682,867
salesforce, Inc.			
# 3.700%, 04/11/28.....	12,800		13,108,130
Salesforce, Inc.			
2.700%, 07/15/41.....	400		328,107
Schlumberger Investment SA			
# 2.650%, 06/26/30.....	9,852		8,949,587
Sherwin-Williams Co.			
2.950%, 08/15/29.....	6,000		5,531,543
Simon Property Group L.P.			
6.750%, 02/01/40.....	400		460,438
Simon Property Group LP			
2.450%, 09/13/29.....	800		702,418
# 2.650%, 07/15/30.....	21,000		18,400,023
# 2.200%, 02/01/31.....	14,208		11,936,302
2.250%, 01/15/32.....	7,910		6,544,239
Southern California Edison Co.			
6.650%, 04/01/29.....	400		435,963
Southern Power Co.			
5.150%, 09/15/41.....	3,000		2,966,185
Southwest Gas Corp.			
3.700%, 04/01/28.....	2,900		2,786,903

UNITED STATES — (Continued)			
2.200%, 06/15/30.....	13,700		\$11,267,934
Spirit Realty LP			
2.700%, 02/15/32.....	14,491		11,674,719
Stanley Black & Decker, Inc.			
2.300%, 03/15/30.....	3,000		2,666,403
State Street Corp.			
# 3.550%, 08/18/25.....	2,254		2,267,661
Steel Dynamics, Inc.			
3.250%, 01/15/31.....	21,325		18,995,244
Stellantis Finance US, Inc.			
Ω 2.691%, 09/15/31.....	11,500		9,419,226
Stryker Corp.			
# 3.650%, 03/07/28.....	25,656		25,516,147
Sutter Health			
3.161%, 08/15/40.....	2,000		1,602,336
Sysco Corp.			
3.250%, 07/15/27.....	4,934		4,801,356
Tanger Properties LP			
2.750%, 09/01/31.....	10,000		7,898,141
Tapestry, Inc.			
3.050%, 03/15/32.....	16,062		13,444,887
Targa Resources Corp.			
4.200%, 02/01/33.....	3,000		2,817,822
Target Corp.			
# 2.500%, 04/15/26.....	2,521		2,470,531
TCI Communications, Inc.			
7.875%, 02/15/26.....	1,520		1,725,473
Texas Instruments, Inc.			
# 2.900%, 11/03/27.....	3,500		3,432,286
Textron, Inc.			
2.450%, 03/15/31.....	15,590		13,181,654
Travelers Cos., Inc.			
6.250%, 06/15/37.....	935		1,153,784
5.350%, 11/01/40.....	1,200		1,313,004
Travelers Property Casualty Corp.			
# 6.375%, 03/15/33.....	800		974,728
Truist Financial Corp.			
# 3.700%, 06/05/25.....	8,345		8,374,033
TWDC Enterprises 18 Corp.			
7.000%, 03/01/32.....	1,340		1,645,050
4.375%, 08/16/41.....	10,000		9,868,030
U.S. Bank NA			
# 2.800%, 01/27/25.....	4,950		4,872,341
Union Pacific Corp.			
3.250%, 01/15/25.....	9,515		9,511,415
2.891%, 04/06/36.....	22,950		20,312,379
3.375%, 02/14/42.....	400		351,020
UnitedHealth Group, Inc.			
2.750%, 02/15/23.....	8,672		8,658,300
2.300%, 05/15/31.....	750		679,992
4.200%, 05/15/32.....	20,000		20,892,657
# 6.625%, 11/15/37.....	400		505,176
# 6.875%, 02/15/38.....	1,150		1,467,893
# 3.500%, 08/15/39.....	5,838		5,309,275
2.750%, 05/15/40.....	10,400		8,464,029
5.950%, 02/15/41.....	1,000		1,161,266

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount	Value†
(000)	

Face Amount	Value†
(000)	



UNITED STATES — (Continued)		
3.050%, 05/15/41.....	8,000	\$ 6,799,331
Unum Group		
4.000%, 03/15/24.....	5,051	5,053,935
3.875%, 11/05/25.....	1,977	1,952,534
4.000%, 06/15/29.....	10,963	10,479,610
Utah Acquisition Sub, Inc.		
3.950%, 06/15/26.....	18,167	17,194,236
Valero Energy Corp.		
7.500%, 04/15/32.....	580	693,772
# 6.625%, 06/15/37.....	11,550	13,141,790
Ventas Realty LP		
3.000%, 01/15/30.....	1,100	988,784
VeriSign, Inc.		
# 2.700%, 06/15/31.....	5,106	4,345,761
Verizon Communications, Inc.		
4.329%, 09/21/28.....	2,000	2,051,296
# 4.016%, 12/03/29.....	17,153	17,213,855
2.355%, 03/15/32.....	2,733	2,360,444
VF Corp.		
2.800%, 04/23/27.....	1,000	963,240
2.950%, 04/23/30.....	6,516	5,927,987
Viatris, Inc.		
2.700%, 06/22/30.....	1,000	819,636
3.850%, 06/22/40.....	10,000	7,296,436
Visa, Inc.		
2.050%, 04/15/30.....	86,059	78,347,608
2.700%, 04/15/40.....	5,000	4,212,023
VMware, Inc.		
3.900%, 08/21/27.....	224	220,031
Vornado Realty LP		
3.400%, 06/01/31.....	21,000	17,763,732
Walgreens Boots Alliance, Inc.		
# 3.200%, 04/15/30.....	23,552	21,581,663
Walt Disney Co.		
# 3.700%, 09/15/24.....	13,864	13,941,171
1.750%, 01/13/26.....	5,000	4,753,634
# 2.650%, 01/13/31.....	24,750	22,767,904
6.200%, 12/15/34.....	1,700	2,015,018
3.500%, 05/13/40.....	25,507	22,749,582
Walt Disney Co. (The)		
4.625%, 03/23/40.....	6,000	6,147,630
Waste Management, Inc.		
1.500%, 03/15/31.....	12,700	10,599,668
WEC Energy Group, Inc.		
3.550%, 06/15/25.....	1,757	1,747,321
Wells Fargo & Co.		
3.000%, 02/19/25.....	5,264	5,204,908
3.000%, 04/22/26.....	9,073	8,833,952
3.000%, 10/23/26.....	1,090	1,057,006
4.150%, 01/24/29.....	1,600	1,592,387
Welltower, Inc.		
4.125%, 03/15/29.....	1,550	1,509,639
2.750%, 01/15/31.....	17,596	15,274,317
Westlake Chemical Corp.		
3.375%, 06/15/30.....	11,785	10,883,824

UNITED STATES — (Continued)		
WestRock MWV LLC		
8.200%, 01/15/30.....	19,367	\$ 23,634,901
Weyerhaeuser Co.		
7.375%, 03/15/32.....	1,213	1,442,034
Whirlpool Corp.		
3.700%, 05/01/25.....	15,463	15,448,976
# 4.750%, 02/26/29.....	900	919,039
Williams Cos., Inc.		
4.000%, 09/15/25.....	11,964	11,939,100
3.750%, 06/15/27.....	7,863	7,695,998
# 3.500%, 11/15/30.....	15,200	14,138,760
# 8.750%, 03/15/32.....	1,000	1,279,912
6.300%, 04/15/40.....	20,000	21,890,179
WP Carey, Inc.		
2.400%, 02/01/31.....	2,300	1,934,167
2.450%, 02/01/32.....	9,800	8,141,840
WRKCo, Inc.		
# 4.200%, 06/01/32.....	1,800	1,762,222
3.000%, 06/15/33.....	19,705	17,271,365
Zoetis, Inc.		
3.000%, 09/12/27.....	26,275	25,331,276
TOTAL UNITED STATES.....		5,142,432,283
TOTAL BONDS.....		6,531,605,816
U.S. TREASURY OBLIGATIONS — (23.6%)		
U.S. Treasury Bonds		
6.750%, 08/15/26.....	38,863	44,771,506
6.625%, 02/15/27.....	34,651	40,293,737
4.500%, 02/15/36.....	40,000	48,510,938
4.750%, 02/15/37.....	24,000	29,921,250
1.125%, 05/15/40.....	75,000	53,586,914
1.750%, 08/15/41.....	195,000	152,343,750
U.S. Treasury Notes		
0.250%, 06/15/24.....	82,000	78,031,328
0.375%, 04/30/25.....	53,000	49,544,649
2.250%, 11/15/25.....	39,895	39,189,046
1.625%, 05/15/26.....	65,000	62,323,828
1.500%, 08/15/26.....	78,788	74,974,118
1.625%, 09/30/26.....	50,000	47,818,359
2.000%, 11/15/26.....	70,000	67,861,718
1.625%, 11/30/26.....	39,750	37,953,486
1.500%, 01/31/27.....	59,500	56,434,355
2.250%, 02/15/27.....	60,000	58,717,969
2.375%, 05/15/27.....	91,200	89,710,875
0.500%, 06/30/27.....	45,000	40,419,140
2.250%, 08/15/27.....	60,000	58,631,250
0.500%, 10/31/27.....	65,000	57,916,015
2.250%, 11/15/27.....	39,018	38,058,084
0.625%, 11/30/27.....	35,000	31,337,305
0.625%, 12/31/27.....	115,000	102,776,758
2.750%, 02/15/28.....	47,000	46,992,656
1.125%, 02/29/28.....	115,000	105,467,579
1.250%, 03/31/28.....	85,000	78,322,851
1.250%, 04/30/28.....	80,000	73,634,375
2.875%, 05/15/28.....	69,000	69,474,375
2.875%, 08/15/28.....	90,000	90,625,781

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## DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount	Value†	Shares	Value†
(000)				
			SECURITIES LENDING COLLATERAL — (4.8%)	
			@\$ The DFA Short Term	
			Investment Fund	
			48,439,351	\$ 560,297,970
3.125%, 11/15/28.....	75,000	\$ 76,643,554	TOTAL INVESTMENTS — (100.0%)	
2.625%, 02/15/29.....	25,000	24,855,469	(Cost \$12,493,429,901)^^.....	\$11,670,319,198
1.625%, 08/15/29.....	25,000	23,333,008		
1.500%, 02/15/30.....	29,000	26,717,383		
0.625%, 05/15/30.....	210,000	179,943,750		
0.625%, 08/15/30.....	200,000	170,687,500		
0.875%, 11/15/30.....	219,000	190,444,454		
1.125%, 02/15/31.....	55,000	48,685,742		
1.625%, 05/15/31.....	96,000	88,338,750		
1.250%, 08/15/31.....	115,000	102,093,946		
TOTAL U.S. TREASURY OBLIGATIONS		2,757,387,551		
TOTAL INVESTMENT SECURITIES (Cost \$11,933,118,268)		11,110,021,228		

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 1,821,027,861	—	\$ 1,821,027,861
Bonds				
Australia.....	—	230,030,453	—	230,030,453
Belgium.....	—	32,372,686	—	32,372,686
Canada.....	—	283,888,926	—	283,888,926
Denmark.....	—	1,924,273	—	1,924,273
France.....	—	57,331,174	—	57,331,174
Germany.....	—	122,577,717	—	122,577,717
Hong Kong.....	—	7,080,322	—	7,080,322
Ireland.....	—	1,509,898	—	1,509,898
Italy.....	—	16,816,837	—	16,816,837
Japan.....	—	227,414,492	—	227,414,492
Netherlands.....	—	30,079,412	—	30,079,412
Norway.....	—	13,325,925	—	13,325,925
Spain.....	—	79,770,702	—	79,770,702
Supranational Organization Obligations.....	—	2,260,436	—	2,260,436
Switzerland.....	—	38,689,530	—	38,689,530
United Kingdom.....	—	244,100,750	—	244,100,750
United States.....	—	5,142,432,283	—	5,142,432,283
U.S. Treasury Obligations.....	—	2,757,387,551	—	2,757,387,551
Securities Lending Collateral.....	—	560,297,970	—	560,297,970
TOTAL.....	—	\$11,670,319,198	—	\$11,670,319,198

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**DFA INFLATION-PROTECTED SECURITIES PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**

	Face Amount‡ (000)	Value†
U.S. TREASURY OBLIGATIONS — (99.9%)		
Treasury Inflation Protected Security		
0.125%, 01/15/23.....	0	\$ 127
0.125%, 07/15/26.....	247,394	250,486,446
0.375%, 01/15/27.....	625,368	638,095,592
2.375%, 01/15/27.....	264,426	293,236,639
0.375%, 07/15/27.....	547,674	562,044,748
0.500%, 01/15/28.....	270,793	277,795,233
1.750%, 01/15/28.....	378,951	414,433,092
3.625%, 04/15/28.....	450,737	542,327,828
0.750%, 07/15/28.....	105,928	110,795,760
0.875%, 01/15/29.....	536,358	564,133,973
2.500%, 01/15/29.....	436,181	504,036,424
3.875%, 04/15/29.....	493,664	617,870,586
0.250%, 07/15/29.....	201,616	204,811,484
0.125%, 01/15/30.....	243,036	243,545,800
0.125%, 07/15/30.....	39,887	40,069,308
0.125%, 01/15/31.....	106,633	106,797,975
0.125%, 07/15/31.....	53,419	53,546,077
3.375%, 04/15/32.....	302,893	395,903,023
2.125%, 02/15/40.....	413,672	512,835,052
2.125%, 02/15/41.....	370,680	459,730,353
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$6,873,202,321).....		6,792,495,520
	Shares	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 1.880%.....	4,212,597	4,212,597
TOTAL INVESTMENTS — (100.0%)		
(Cost \$6,877,414,918)^.....		\$6,796,708,117

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$6,792,495,520	—	\$6,792,495,520
Temporary Cash Investments.....	\$4,212,597	—	—	4,212,597
TOTAL.....	\$4,212,597	\$6,792,495,520	—	\$6,796,708,117

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**

	Face Amount	Value†
	(000)	
MUNICIPAL BONDS — (100.0%)		
ALABAMA — (0.1%)		
Alabama Federal Aid Highway Finance Authority (RB)		
▣ 5.000%, 09/01/26 (Pre- refunded @ \$100, 9/1/22)	1,000	\$ 1,002,865
Mobile County Board of School Commissioners (ST) (BAM)		
4.000%, 03/01/24.....	400	413,726
5.000%, 03/01/25.....	245	263,553
TOTAL ALABAMA.....		1,680,144
ALASKA — (0.1%)		
Municipality of Anchorage (GO)		
1.500%, 12/15/22.....	3,000	3,000,501
ARIZONA — (1.3%)		
Arizona Health Facilities Authority (RB)		
5.000%, 12/01/26.....	4,285	4,549,425
Arizona State Lottery Revenue (RB)		
5.000%, 07/01/23.....	5,000	5,158,093
City of Chandler (GO)		
5.000%, 07/01/23.....	5,000	5,157,166
City of Phoenix (GO)		
5.000%, 07/01/24.....	760	808,202
City of Tempe (GO)		
5.000%, 07/01/24.....	2,200	2,341,683
Coconino County Unified School District No. 1-Flagstaff (GO) Series C		
5.000%, 07/01/25.....	500	545,509
Maricopa County Unified School District No. 4 Mesa (GO) Series E		
5.000%, 07/01/24.....	1,300	1,380,421
Maricopa County Union High School District No. 210-Phoenix (GO) Series E		
5.000%, 07/01/23.....	1,425	1,470,189
5.000%, 07/01/24.....	675	716,757
Pima County (GO)		
4.000%, 07/01/23.....	1,050	1,073,804
Town of Gilbert (GO)		
5.000%, 07/15/24.....	5,145	5,479,410
TOTAL ARIZONA.....		28,680,659

	Face Amount	Value†
	(000)	
ARKANSAS — (0.1%)		
North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)		
5.000%, 02/01/25.....	300	\$ 324,115
University of Arkansas (RB)		
▣ 5.000%, 11/01/36 (Pre- refunded @ \$100, 11/1/24)	1,585	1,700,909
TOTAL ARKANSAS.....		2,025,024
CALIFORNIA — (8.8%)		
Bay Area Toll Authority (RB) Series S-4		
▣ 5.250%, 04/01/48 (Pre- refunded @ \$100, 4/1/23)	16,160	16,558,533
California State Department of Water Resources (RB) Series AQ		
▣ 4.000%, 12/01/35 (Pre- refunded @ \$100, 6/1/23)	1,000	1,020,886
City of Los Angeles (RN)		
4.000%, 06/29/23.....	27,740	28,373,448
County of Los Angeles CA (RN)		
4.000%, 06/30/23.....	34,165	34,946,798
County of Riverside CA (RN)		
5.000%, 06/30/23.....	10,920	11,255,465
County of Santa Cruz CA (RN)		
5.000%, 07/06/23.....	9,660	9,966,710
East Side Union High School District (GO) Series C		
3.000%, 08/01/22.....	7,540	7,540,000
Fremont Unified School District/Alameda County (GO) Series		
▣ 4.000%, 08/01/46 (Pre- refunded @ \$100, 8/1/24)	5,000	5,232,868
Golden State Tobacco Securitization Corp. (RB) (ST APPROP)		
▣ 5.000%, 06/01/40 (Pre- refunded @ \$100, 6/1/25)	22,000	24,020,566

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## DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Inglewood Unified School District (GO) (AGM) Series A		
4.000%, 08/01/22.....	1,100	\$ 1,100,000
4.000%, 08/01/23.....	1,125	1,150,107
Los Angeles Unified School District (GO) Series A		
5.000%, 07/01/23.....	9,000	9,287,071
Orange County Transportation Authority (RB)		
5.000%, 10/15/24.....	15,000	16,102,558
San Diego Unified School District		
4.000%, 06/30/23.....	5,970	6,102,763
San Diego Unified School District (GO) Series N-2		
5.000%, 07/01/23.....	7,200	7,432,330
San Francisco Community College District (GO)		
5.000%, 06/15/29.....	4,765	5,163,009
San Francisco Unified School District (GO)		
5.000%, 06/15/24.....	3,920	4,161,070
5.000%, 06/15/25.....	2,315	2,523,454
State of California (GO)		
4.000%, 03/01/24.....	1,265	1,312,837
5.000%, 04/01/24.....	3,000	3,167,859
5.000%, 05/01/31.....	4,305	4,533,997
West Contra Costa Unified School District (GO) Series A-1		
5.000%, 08/01/23.....	920	951,633
TOTAL CALIFORNIA.....		201,903,962
COLORADO — (1.5%)		
Board of Water Commissioners City & County of Denver (RB)		
5.000%, 09/15/24.....	1,365	1,460,714
Board of Water Commissioners City & County of Denver (RB) Series B		
5.000%, 09/15/22.....	3,420	3,435,014
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series A		
6.000%, 12/01/22.....	1,920	1,949,337
City & County of Denver (GO) Series A		
5.000%, 08/01/22.....	3,845	3,845,000

	Face Amount	Value†
	(000)	
COLORADO — (Continued)		
City of Colorado Springs Utilities System Revenue (RB) Series A		
5.000%, 11/15/22.....	1,200	\$ 1,212,243
City of Colorado Springs Utilities System Revenue (RB) Series B		
5.000%, 11/15/22.....	870	878,876
5.000%, 11/15/23.....	1,415	1,476,517
Colorado Health Facilities Authority (RB) Series A-		
5.000%, 08/01/25.....	885	944,109
Denver City & County School District No. 1 (GO) (ST AID WITHHLDG)		
5.000%, 12/01/22.....	11,950	12,092,549
El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG)		
5.000%, 12/01/22.....	1,500	1,517,893
Jefferson County (GO) (ST AID WITHHLDG)		
5.000%, 12/15/22.....	1,180	1,195,697
Regional Transportation District (COP)		
5.000%, 06/01/29.....	300	322,544
University of Northern Colorado (RB) (ST HGR ED INTERCEPT PROG) Series A		
□ 5.000%, 06/01/31 (Pre- refunded @ \$100, 6/1/24)	1,745	1,850,607
Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)		
5.000%, 12/01/23.....	1,370	1,432,430
Weld County School District No. RE-4 (GO) (ST AID WITHHLDG)		
4.000%, 12/01/22.....	1,000	1,008,846
TOTAL COLORADO.....		34,622,376
CONNECTICUT — (4.9%)		
City of Bridgeport CT (GO)		
5.000%, 08/15/26.....	2,620	2,897,448
City of Bristol (GO)		
5.000%, 03/15/24.....	735	774,625
City of Danbury (GO)		
3.000%, 07/13/23.....	16,000	16,196,781
City of Danbury (GO) Series A		
4.000%, 07/15/23.....	1,200	1,228,990
City of Middletown (GO)		
5.000%, 04/01/23.....	3,220	3,295,633

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CONNECTICUT — (Continued)		
City of New Haven (GO) Series A		
5.000%, 08/01/22.....	575	\$ 575,000
5.000%, 08/01/23.....	375	386,683
City of New Haven (GO) Series B		
5.000%, 08/01/26.....	100	110,259
City of New Haven (GO) (AGM) Series A		
▣ 5.000%, 08/01/31 (Pre- refunded @ \$100, 8/1/24)	300	319,356
City of New London (GO)		
3.000%, 03/16/23.....	15,000	15,131,538
Connecticut State (GO)		
4.000%, 01/15/25.....	10,750	11,317,721
State of Connecticut Special Tax Revenue (RB)		
5.000%, 10/01/29.....	3,180	3,292,656
Town of Greenwich (GO)		
2.000%, 02/09/23.....	30,000	30,069,444
Town of New Canaan (GO) Series		
4.000%, 12/15/23.....	1,255	1,297,339
Town of North Branford (GO) (BAN)		
2.000%, 08/04/22.....	1,000	1,000,049
Town of North Branford (BAN)		
5.000%, 08/03/23.....	15,000	15,489,083
Town of South Windsor (GO) Series B		
4.000%, 12/15/22.....	1,095	1,105,630
Town of Southington (GO)		
4.000%, 01/15/23.....	1,015	1,026,912
Town of Windham (GO)		
1.000%, 09/29/22.....	5,000	4,996,679
University of Connecticut (RB)		
5.000%, 02/15/24.....	1,625	1,705,387
TOTAL CONNECTICUT.....		112,217,213
DELAWARE — (0.4%)		
Delaware State (GO)		
5.000%, 02/01/23.....	9,000	9,160,104
FLORIDA — (3.6%)		
Florida Dev. Finance Corp. (RB)		
5.000%, 11/15/25.....	1,450	1,575,830
Florida Keys Aqueduct Authority (RB)		
5.000%, 09/01/25.....	1,070	1,172,761
Florida State (GO) Series A		
5.000%, 07/01/24.....	8,755	9,308,566

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
Florida State (GO) Series B		
5.000%, 06/01/23.....	3,355	\$ 3,451,526
Florida State (GO) Series C		
5.000%, 06/01/25.....	4,735	5,163,006
Fort Pierce Utilities Authority (RB) (AGM) Series A		
5.000%, 10/01/25.....	55	60,021
5.000%, 10/01/26.....	130	144,913
Indian River County District School Board (COP) Series A		
5.000%, 07/01/24.....	250	264,299
Miami-Dade County (GO)		
5.000%, 07/01/24.....	1,400	1,488,247
5.000%, 07/01/26.....	1,175	1,313,451
Miami-Dade County Aviation Revenue (RB) Series B		
▣ 5.000%, 10/01/25 (Pre- refunded @ \$100, 10/1/22)	1,445	1,453,599
Miami-Dade County Expressway Authority (RB) Series		
4.000%, 07/01/23.....	945	961,828
Miami-Dade County Expressway Authority (RB) Series B		
5.000%, 07/01/27.....	1,040	1,099,282
Miami-Dade County Health Facilities Authority (RB)		
5.000%, 08/01/23.....	300	308,894
Okaloosa County School Board (COP) Series A		
5.000%, 10/01/25.....	875	957,974
Orlando Utilities Commission (RB) Series C		
5.000%, 10/01/22.....	2,000	2,011,802
5.000%, 10/01/23.....	3,600	3,742,453
Sarasota County Public Hospital District (RB)		
5.000%, 07/01/26.....	360	393,860
School Board of Miami-Dade County (COP)		
5.000%, 11/01/25.....	2,000	2,133,896
School Board of Miami-Dade County/The (GO) (BAM) Series		
5.000%, 03/15/24.....	1,790	1,884,731
5.000%, 03/15/25.....	1,550	1,677,234
School District of Broward County (RN)		
4.000%, 06/30/23.....	35,000	35,726,862
School District of Broward County (GO)		
5.000%, 07/01/26.....	2,775	3,103,095

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
School District of Broward County (COP) Series B		
5.000%, 07/01/24.....	2,280	\$ 2,412,176
5.000%, 07/01/25.....	285	310,516
TOTAL FLORIDA.....		82,120,822
GEORGIA — (2.5%)		
Athens-Clarke County Unified Government (GO)		
5.000%, 12/01/22.....	2,100	2,125,191
City of Atlanta (GO)		
▣ 5.000%, 12/01/27 (Pre- refunded @ \$100, 12/1/24)	4,750	5,111,558
Clarke County School District (GO)		
5.000%, 09/01/24.....	1,850	1,975,549
Cobb County Kennestone Hospital Authority (RB)		
5.000%, 04/01/30.....	2,150	2,195,876
Gainesville & Hall County Hospital Authority (RB)		
5.000%, 02/15/26.....	2,500	2,731,469
Georgia State (GO) Series A		
5.000%, 08/01/22.....	8,550	8,550,000
5.000%, 07/01/23.....	10,000	10,314,331
5.000%, 08/01/24.....	1,075	1,146,328
Gwinnett County School District (GO) Series B		
5.000%, 08/01/25.....	6,330	6,944,409
Gwinnett County Water & Sewerage Authority (RB)		
4.000%, 08/01/22.....	3,500	3,500,000
Henry County School District (GO) (ST AID WITHHLDG)		
5.000%, 08/01/23.....	5,800	6,000,011
Municipal Electric Authority of Georgia (RB)		
4.000%, 11/01/24.....	2,500	2,599,209
Paulding County Hospital Authority (RB)		
5.000%, 04/01/25.....	50	53,493
Paulding County School District (GO) (ST AID WITHHLDG)		
3.000%, 08/01/22.....	1,500	1,500,000
Private Colleges & Universities Authority (RB)		
5.000%, 04/01/23.....	325	331,978
5.000%, 10/01/23.....	340	352,050
5.000%, 10/01/24.....	125	132,753
5.000%, 10/01/25.....	215	233,248

	Face Amount	Value†
	(000)	
GEORGIA — (Continued)		
Troup County School District (GO)		
4.000%, 08/01/23.....	1,060	\$ 1,084,400
TOTAL GEORGIA.....		56,881,853
HAWAII — (1.2%)		
City & County of Honolulu (GO) Series B		
5.000%, 10/01/23.....	730	759,491
Hawaii County (GO)		
5.000%, 09/01/24.....	500	533,402
Hawaii State (GO) Series EO		
5.000%, 08/01/22.....	6,000	6,000,000
Hawaii State (GO) Series EY		
5.000%, 10/01/22.....	9,055	9,107,980
Hawaii State (GO) Series EZ		
5.000%, 10/01/22.....	7,040	7,081,190
Hawaii State (GO) Series FE		
5.000%, 10/01/24.....	1,155	1,236,806
Hawaii State (GO) Series FK		
4.000%, 05/01/23.....	1,030	1,048,854
Maui County (GO)		
5.000%, 03/01/23.....	2,305	2,352,313
TOTAL HAWAII.....		28,120,036
ILLINOIS — (1.1%)		
Chicago O'Hare International Airport (RB)		
5.000%, 01/01/24.....	750	784,353
Chicago Transit Authority Capital Grant Receipts Revenue (RB)		
5.000%, 06/01/23.....	1,425	1,462,163
City of Springfield Electric Revenue (RB)		
5.000%, 03/01/26.....	1,440	1,549,801
Cook & Will Counties Community College District No. 515 (GO) (BAM) Series B		
5.000%, 12/01/26.....	200	223,397
Cook County (GO)		
5.000%, 11/15/26.....	3,700	4,128,928
Cook County Township High School District No. 225 (GO)		
5.000%, 12/01/25.....	2,795	3,083,058
Illinois State (GO)		
5.000%, 02/01/24.....	1,715	1,789,503
Illinois State (GO) Series		
5.000%, 12/01/24.....	5,425	5,756,336
Lake County Forest Preserve District (GO)		
5.000%, 12/15/22.....	1,485	1,503,975

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
ILLINOIS — (Continued)		
Maine Township High School District No. 207 (GO) Series 3.000%, 12/01/23.....	4,095	\$ 4,175,808
Will County Community Unit School District No. 201 (GO) 5.000%, 01/01/23..... 5.000%, 01/01/24.....	900 390	912,514 407,864
TOTAL ILLINOIS.....		25,777,700
INDIANA — (0.4%)		
Carmel Redevelopment Authority (RB) (ST INTERCEPT) ▣ 5.000%, 02/01/29 (Pre- refunded @ \$100, 2/1/24)	1,525	1,601,709
Greater Clark Building Corp. (RB) (ST INTERCEPT) 4.000%, 01/15/23.....	500	505,572
Indiana Finance Authority (RB) Series A 5.000%, 02/01/24.....	875	916,884
Indianapolis Local Public Improvement Bond Bank (RB) Series A 5.000%, 06/01/24..... 5.000%, 06/01/25.....	1,000 3,250	1,053,825 3,499,794
Lake Central Multi-District School Building Corp. (RB) (ST AID WITHHLDG) ▣ 5.000%, 01/15/33 (Pre- refunded @ \$100, 1/15/23)	1,000	1,015,672
TOTAL INDIANA.....		8,593,456
IOWA — (0.2%)		
City of Iowa City (GO) 5.000%, 06/01/23.....	1,080	1,110,981
City of Sioux (GO) Series A 3.000%, 06/01/25.....	650	670,005
College Community School District (GO) 3.000%, 06/01/24..... 3.000%, 06/01/25.....	240 405	245,642 417,804
Iowa Finance Authority (RB) ▣ 5.000%, 08/01/28 (Pre- refunded @ \$100, 8/1/23)	2,205	2,280,815
TOTAL IOWA.....		4,725,247

	Face Amount	Value†
	(000)	
KANSAS — (1.0%)		
City of Leawood (GO) 1.500%, 09/01/22.....	2,500	\$ 2,499,759
City of Olathe (GO) 5.000%, 08/01/23.....	17,000	17,538,648
City of Shawnee (GO) Series A 4.000%, 12/01/23.....	1,565	1,615,367
City of Topeka KS (GO) 4.000%, 08/15/22..... 4.000%, 08/15/23.....	200 1,530	200,182 1,566,330
Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/24.....	275	293,931
TOTAL KANSAS.....		23,714,217
KENTUCKY — (0.0%)		
Kentucky Municipal Power Agency (RB) (NATL) 5.000%, 09/01/31.....	235	261,289
Kentucky State Property & Building Commission (RB) 5.000%, 05/01/26.....	690	760,062
TOTAL KENTUCKY.....		1,021,351
LOUISIANA — (2.1%)		
Ascension Parish School Board (GO) 5.000%, 03/01/24..... 5.000%, 03/01/25..... 5.000%, 03/01/26.....	35 200 75	36,750 215,407 82,646
East Ouachita Parish School District (GO) 3.000%, 03/01/24..... 4.000%, 03/01/25.....	150 200	152,750 210,176
Louisiana Local Government Environmental Facilities & Community Dev. Auth (RB) ▣ 5.000%, 10/01/39 (Pre- refunded @ \$100, 10/1/24)	10,000	10,706,068
Louisiana State (RB) ▣ 5.000%, 06/15/31 (Pre- refunded @ \$100, 6/15/24)	6,270	6,657,423
▣ 5.000%, 06/15/33 (Pre- refunded @ \$100, 06/15/24)	3,650	3,875,533
Louisiana State (RB) Series A ▣ 5.000%, 06/15/32 (Pre- refunded @ \$100, 6/15/24)	8,720	9,258,808

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**



	Face Amount	Value†
	(000)	
LOUISIANA — (Continued)		
▣ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/24)	4,000	\$ 4,247,159
Louisiana State (GO) Series A		
5.000%, 08/01/22.....	1,225	1,225,000
5.000%, 03/01/23.....	7,105	7,249,585
Louisiana State (GO) Series B		
5.000%, 08/01/22.....	975	975,000
Louisiana State Gasoline & Fuels Tax Revenue (RB) Series B		
▣ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24)	1,065	1,126,759
▣ 5.000%, 05/01/34 (Pre-refunded @ \$100, 5/1/24)	1,250	1,322,488
St. Tammany Parish Wide School District No. 12 (GO) Series		
5.000%, 03/01/24.....	1,000	1,051,112
5.000%, 03/01/25.....	500	539,964
TOTAL LOUISIANA.....		48,932,628
MAINE — (0.1%)		
City of Portland (GO)		
5.000%, 05/01/24.....	1,000	1,058,525
5.000%, 05/01/25.....	455	494,769
Maine Health & Higher Educational Facilities Authority (RB)		
5.000%, 07/01/24.....	390	411,099
5.000%, 07/01/25.....	435	468,800
TOTAL MAINE.....		2,433,193
MARYLAND — (4.7%)		
Anne County Arundel (GO)		
5.000%, 10/01/22.....	4,115	4,139,971
5.000%, 10/01/24.....	6,560	7,030,438
Baltimore County (GO)		
5.000%, 03/01/23.....	6,595	6,729,982
4.000%, 03/24/23.....	15,000	15,232,951
5.000%, 03/01/24.....	4,040	4,254,291
5.000%, 03/01/25.....	7,500	8,133,101
Harford County (GO) Series A		
5.000%, 10/01/24.....	2,800	3,000,797
Harford County (GO) Series B		
5.000%, 01/15/24.....	2,225	2,333,470
5.000%, 08/15/22.....	7,935	7,945,542
Maryland State (GO)		
5.000%, 03/15/23.....	1,600	1,635,156

	Face Amount	Value†
	(000)	
MARYLAND — (Continued)		
5.000%, 08/01/24.....	4,345	\$ 4,634,185
Maryland State (GO) Series 1		
5.000%, 06/01/23.....	3,010	3,097,615
Maryland State (GO) Series B		
4.000%, 08/01/23.....	7,355	7,537,583
▣ 5.000%, 08/01/26 (Pre-refunded @ \$100, 8/1/22)	2,500	2,500,000
Maryland State Department of Transportation (RB)		
5.000%, 12/15/22.....	11,270	11,419,919
5.000%, 09/01/23.....	2,630	2,728,450
Montgomery County (GO) Series A		
4.000%, 08/01/22.....	11,000	11,000,000
Washington Suburban Sanitary Commission (RB) (CNTY GTD) Series		
▣ 4.000%, 06/01/43 (Pre-refunded @ \$100, 6/1/24)	3,180	3,313,584
▣ 4.000%, 06/01/44 (Pre-refunded @ \$100, 6/1/24)	2,130	2,219,476
TOTAL MARYLAND.....		108,886,511
MASSACHUSETTS — (6.7%)		
Boston Water & Sewer Commission (RB) Series B		
▣ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/23)	1,500	1,563,930
City of Attleboro (GO)		
1.000%, 11/01/22.....	10,000	9,989,045
City of Beverly (GO)		
5.000%, 03/15/23.....	1,215	1,241,468
City of Boston (GO)		
5.000%, 11/01/23.....	4,115	4,291,426
City of Cambridge (GO)		
5.000%, 02/15/24.....	5,000	5,260,626
City of Fall River (GO)		
3.000%, 02/03/23.....	12,000	12,086,095
City of Framingham (GO)		
5.000%, 12/15/22.....	480	486,295
5.000%, 12/15/23.....	1,565	1,636,527
City of Quincy (GO)		
4.000%, 07/07/23.....	30,000	30,613,761
City of Worcester (GO)		
5.000%, 02/15/23.....	1,800	1,834,414
Commonwealth of Massachusetts (GO)		
5.000%, 12/01/23.....	5,500	5,748,397
5.000%, 07/01/24.....	2,335	2,482,639
5.000%, 11/01/24.....	19,515	20,960,039

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## DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†
	(000)	
MASSACHUSETTS — (Continued)		
Commonwealth of Massachusetts (GO) Series		
5.000%, 09/01/26.....	4,450	\$ 4,881,400
Commonwealth of Massachusetts (GO) Series B		
5.250%, 08/01/23.....	3,740	3,877,813
North Middlesex Regional School District (GO)		
3.000%, 02/03/23.....	10,000	10,067,706
Town of Ashland (GO) (BAN)		
2.000%, 08/08/22.....	10,000	10,001,149
Town of Brookline (GO)		
5.000%, 03/15/24.....	1,255	1,324,939
Town of Nantucket (GO) Series		
5.000%, 08/15/24.....	1,000	1,066,809
Town of Northbridge (BAN) Series A		
3.000%, 06/23/23.....	7,000	7,095,233
Town of Norwood (GO)		
5.000%, 03/15/24.....	1,775	1,872,158
Town of Plymouth (GO)		
5.000%, 05/01/23.....	1,010	1,036,572
Town of Provincetown (GO)		
5.000%, 09/15/22.....	1,350	1,355,894
Town of Watertown (GO)		
5.000%, 02/01/23.....	2,445	2,488,495
Town of Watertown MA (GO)		
5.000%, 06/15/24.....	260	276,237
5.000%, 06/15/25.....	500	546,493
Town of Wellesley (GO)		
5.000%, 12/01/23.....	3,765	3,936,569
5.000%, 12/01/24.....	3,340	3,598,218
University of Massachusetts Building Authority (RB) Series 1		
▣ 5.000%, 11/01/44 (Pre- refunded @ \$100, 11/1/24)	2,620	2,809,791
TOTAL MASSACHUSETTS.....		154,430,138
MICHIGAN — (0.5%)		
L'Anse Creuse Public Schools (GO) (Q-SBLF)		
▣ 5.000%, 05/01/28 (Pre- refunded @ \$100, 5/1/25)	3,730	4,051,824
Michigan Finance Authority (RB)		
▣ 5.000%, 10/01/28 (Pre- refunded @ \$100, 10/1/22)	3,000	3,017,854

	Face Amount	Value†
	(000)	
MICHIGAN — (Continued)		
▣ 5.000%, 10/01/29 (Pre- refunded @ \$100, 10/1/22)	2,000	\$ 2,011,902
▣ 5.000%, 10/01/32 (Pre- refunded @ \$100, 10/1/22)	2,000	2,011,902
Oakland University (RB) Series A		
5.000%, 03/01/24.....	130	136,249
5.000%, 03/01/25.....	155	166,009
Romeo Community School District (GO) (Q-SBLF)		
4.000%, 05/01/24.....	275	285,649
4.000%, 05/01/25.....	460	485,329
TOTAL MICHIGAN.....		12,166,718
MINNESOTA — (2.7%)		
Cambridge-Isanti Independent School District No. 911 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/24.....	1,410	1,458,656
City of Lakeville (GO) Series		
5.000%, 02/01/24.....	320	335,829
5.000%, 02/01/25.....	1,420	1,533,378
City of Lakeville (GO) Series A		
4.000%, 02/01/23.....	2,300	2,329,099
Hennepin County (GO) Series A		
5.000%, 12/01/22.....	3,500	3,541,398
5.000%, 12/01/24.....	1,000	1,076,117
Hermantown Independent School District No. 700 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/24.....	360	372,314
Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series A		
5.000%, 02/01/23.....	5,875	5,975,381
Metropolitan Council (GO)		
5.000%, 03/01/24.....	3,770	3,973,007
Metropolitan Council (GO) Series B		
5.000%, 12/01/23.....	475	496,774
Metropolitan Council (GO) Series E		
5.000%, 12/01/24.....	1,000	1,076,356
Minneapolis Special School District No. 1 (GO) (SD CRED PROG) Series B		
5.000%, 02/01/23.....	2,295	2,334,558

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
MINNESOTA — (Continued)		
Minnesota Higher Education Facilities Authority (RB) Series		
5.000%, 10/01/26.....	385	\$ 424,796
Minnesota Higher Education Facilities Authority (RB) Series B		
5.000%, 10/01/25.....	325	351,962
Minnesota State (GO)		
2.000%, 08/01/23.....	1,000	1,005,199
5.000%, 08/01/23.....	1,495	1,547,008
Minnesota State (GO) Series		
5.000%, 10/01/26.....	13,080	14,798,138
Minnesota State (GO) Series B		
2.000%, 08/01/22.....	2,500	2,500,000
5.000%, 09/01/22.....	2,000	2,005,976
5.000%, 08/01/24.....	1,230	1,312,868
Minnesota State (GO) Series D		
5.000%, 10/01/24.....	800	857,902
Rochester Independent School District No. 535 (GO) (SD CRED PROG) Series B		
3.000%, 02/01/23.....	2,200	2,216,316
Rosemount-Apple Valley-Eagan Independent School District No. 196 (GO) Series A		
5.000%, 02/01/24.....	1,910	2,005,202
South State Paul Special School District No. 6 (GO) (SD CRED PROG) Series A		
5.000%, 02/01/24.....	1,535	1,611,745
St. Clair Independent School District No. 75 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/25.....	150	157,901
University of Minnesota (RB) Series C		
▣ 5.000%, 08/01/38 (Pre- refunded @ \$100, 8/1/23)	4,425	4,577,147
Western Minnesota Municipal Power Agency (RB)		
▣ 5.000%, 01/01/33 (Pre- refunded @ \$100, 10/01/24)	350	366,434
▣ 5.000%, 01/01/34 (Pre- refunded @ \$100, 10/01/24)	1,000	1,046,953
TOTAL MINNESOTA.....		61,288,414

	Face Amount	Value†
	(000)	
MISSISSIPPI — (0.1%)		
City of Jackson (GO)		
5.000%, 03/01/26.....	125	\$ 138,703
Mississippi State		
5.000%, 10/01/24.....	1,280	1,371,509
TOTAL MISSISSIPPI.....		1,510,212
MISSOURI — (0.6%)		
City of Columbia Water & Electric System Revenue (RB) Series B		
5.000%, 10/01/23.....	3,005	3,121,067
City of Kansas City (RB)		
5.000%, 09/01/24.....	860	913,811
City of Kansas City (GO) Series A		
3.000%, 02/01/23.....	1,995	2,008,804
City of Kansas City Sanitary Sewer System Revenue (RB) Series B		
5.000%, 01/01/23.....	1,750	1,775,285
City of Kansas City Water Revenue (RB) Series A		
5.000%, 12/01/23.....	850	887,583
Columbia School District (GO) (ST AID DIR DEP) Series B		
5.000%, 03/01/23.....	1,750	1,785,921
Health & Educational Facilities Authority of the State of Missouri (RB) Series A		
5.000%, 06/01/25.....	1,000	1,078,576
Metropolitan St. Louis Sewer District (RB) Series B		
5.000%, 05/01/24.....	425	450,100
State Charles County School District No. R-IV Wentzville (GO) (ST AID DIR DEP)		
4.000%, 03/01/29.....	1,330	1,415,110
TOTAL MISSOURI.....		13,436,257
MONTANA — (0.0%)		
Montana Facility Finance Authority (RB)		
5.000%, 06/01/24.....	405	425,676
NEBRASKA — (0.7%)		
City of Fremont Combined Utility System Revenue (RB)		
▣ 4.000%, 11/15/36 (Pre- refunded @ \$100, 12/11/23)	2,000	2,064,604

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
NEBRASKA — (Continued)		
▣ 4.000%, 11/15/37 (Pre-refunded @ \$100, 12/11/23)	2,000	\$ 2,064,604
City of Omaha (GO)		
5.000%, 04/15/23.....	1,100	1,127,284
Metropolitan Utilities District of Omaha Gas System Revenue (RB)		
5.000%, 12/01/23.....	1,515	1,584,243
5.000%, 12/01/24.....	3,695	3,976,254
Nebraska State Colleges Facilities Corp. (RB) (AGM)		
5.000%, 07/15/25.....	275	298,264
5.000%, 07/15/26.....	645	714,650
Omaha Public Power District (RB) Series B		
5.000%, 02/01/23.....	2,030	2,065,093
Public Power Generation Agency (RB)		
5.000%, 01/01/28.....	300	320,644
5.000%, 01/01/29.....	650	694,252
Sarpy County (GO)		
5.000%, 06/01/24.....	1,985	2,104,391
TOTAL NEBRASKA.....		17,014,283
NEVADA — (2.1%)		
Clark County School District (GO)		
5.000%, 06/15/24.....	1,295	1,372,173
5.000%, 06/15/26.....	510	567,869
Las Vegas Valley Water District (GO)		
5.000%, 06/01/24.....	1,655	1,753,925
Las Vegas Valley Water District (GO) Series		
5.000%, 06/01/23.....	5,035	5,178,164
Las Vegas Valley Water District (GO) Series C		
5.000%, 06/01/24.....	7,930	8,404,002
Nevada State (GO) Series B		
5.000%, 11/01/23.....	15,675	16,343,072
Washoe County (GO)		
5.000%, 03/01/23.....	1,030	1,050,960
Washoe County School District (GO) Series B		
5.000%, 04/01/24.....	11,775	12,425,856
TOTAL NEVADA.....		47,096,021
NEW HAMPSHIRE — (0.3%)		
City of Nashua (GO)		
5.000%, 08/01/24.....	1,830	1,951,834

	Face Amount	Value†
	(000)	
NEW HAMPSHIRE — (Continued)		
New Hampshire State (GO) Series A		
5.000%, 03/01/24.....	3,545	\$ 3,734,748
TOTAL NEW HAMPSHIRE.....		5,686,582
NEW JERSEY — (5.8%)		
Atlantic County (GO)		
3.000%, 03/15/24.....	1,160	1,184,109
Bergen County (GO)		
1.500%, 10/20/22.....	20,000	19,999,000
Borough of Edgewater (BAN)		
2.500%, 07/14/23.....	2,500	2,513,402
County of Union NJ (GO)		
3.500%, 06/15/23.....	22,000	22,351,952
3.000%, 03/01/24.....	3,895	3,979,273
Cumberland County Improvement Authority (RB) (BAM)		
5.000%, 12/15/24.....	265	283,754
Hudson County Improvement Authority (RN) (CNTY GTD) Series B-		
3.000%, 08/04/23.....	3,090	3,121,309
Mercer County (GO)		
4.000%, 02/01/25.....	665	701,594
Monmouth County (GO)		
5.000%, 07/15/24.....	2,105	2,241,399
Monmouth County (GO) Series B		
5.000%, 01/15/24.....	3,610	3,787,058
New Jersey Economic Dev. Authority (RB)		
5.000%, 06/15/23.....	850	873,227
▣ 5.250%, 06/15/29 (Pre-refunded @ \$100, 6/15/25)	630	690,989
▣ 5.250%, 06/15/31 (Pre-refunded @ \$100, 6/15/25)	1,000	1,096,807
New Jersey Economic Development Authority (RB) Series KK		
▣ 5.000%, 03/01/30 (Pre-refunded @ \$100, 9/1/22)	6,360	6,378,742
New Jersey Educational Facilities Authority (RB) (AGM) Series A		
5.000%, 07/01/25.....	315	340,867
5.000%, 07/01/26.....	670	738,811
New Jersey State (GO)		
5.000%, 06/01/25.....	7,585	8,213,649

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
NEW JERSEY — (Continued)		
New Jersey Turnpike Authority (RB) Series		
▣ 5.000%, 01/01/31 (Pre- refunded @ \$100, 7/1/24)	5,000	\$ 5,315,167
New Jersey Turnpike Authority (RB) Series B		
▣ 5.000%, 01/01/26 (Pre- refunded @ \$100, 1/1/23)	4,575	4,642,444
▣ 5.000%, 01/01/28 (Pre- refunded @ \$100, 1/1/23)	1,335	1,354,680
Princeton NJ (GO)		
2.000%, 12/15/22.....	1,715	1,718,809
Somerset County (GO)		
1.000%, 09/07/22.....	10,000	9,994,756
South Jersey Transportation Authority (RB) Series A		
▣ 5.000%, 11/01/26 (Pre- refunded @ \$100, 11/1/22)	1,920	1,936,626
Township of Brick NJ (GO)		
3.000%, 06/15/23.....	6,000	6,073,261
Township of Cherry Hill (GO)		
2.000%, 10/25/22.....	5,000	5,006,060
Township of East Brunswick (GO)		
1.000%, 02/15/23.....	1,405	1,400,385
Township of East Brunswick (BAN)		
3.500%, 07/18/23.....	11,000	11,168,426
Township of Toms River NJ (GO)		
4.000%, 06/01/24.....	1,520	1,581,890
4.000%, 06/01/25.....	1,130	1,197,500
Ventnor City		
2.500%, 07/12/23.....	3,000	3,019,087
TOTAL NEW JERSEY.....		132,905,033
NEW MEXICO — (0.1%)		
Central New Mexico Community College (GO) Series A		
5.000%, 08/15/22.....	1,950	1,952,576
City of Albuquerque (GO) Series D		
5.000%, 07/01/25.....	995	1,087,047
TOTAL NEW MEXICO.....		3,039,623
NEW YORK — (9.1%)		
Amityville Union Free School District (GO)		
4.000%, 06/16/23.....	4,000	4,082,464

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
Brighton Central School District (GO) (ST AID WITHHLDG)		
2.000%, 06/15/23.....	2,025	\$ 2,033,254
City of New York (GO)		
5.000%, 08/01/25.....	930	1,017,696
City of New York (GO) Series		
5.000%, 08/01/25.....	520	535,363
City of New York (GO) Series A-1		
▣ 5.000%, 10/01/33 (Pre- refunded @ \$100, 10/1/22)	1,000	1,005,968
▣ 5.000%, 10/01/34 (Pre- refunded @ \$100, 10/1/22)	1,000	1,005,968
City of New York (GO) Series B		
5.000%, 08/01/22.....	2,220	2,220,000
City of New York (GO) Series E		
5.000%, 08/01/22.....	3,000	3,000,000
City of New York (GO) Series I		
5.000%, 03/01/31.....	6,120	6,408,295
City of Rochester		
4.000%, 08/02/23.....	12,000	12,218,602
City of Rochester (GO) Series II		
2.000%, 08/03/22.....	7,000	7,000,094
City of Syracuse (GO) Series B		
4.000%, 06/01/23.....	525	535,702
City of White Plains (GO) Series B		
5.000%, 02/15/24.....	685	721,672
East Ramapo Central School District (GO) Series A		
3.000%, 05/31/23.....	7,500	7,570,370
East Syracuse-Minoa Central School District (GO) Series B		
3.000%, 06/28/23.....	13,900	14,059,012
Elmira City School District (GO)		
4.000%, 06/23/23.....	11,625	11,856,753
Evans-Brant Central School District (GO) Series B		
4.000%, 06/23/23.....	11,625	11,856,753
Genesee County (GO) (BAM)		
3.000%, 03/15/24.....	500	511,119
Hermon-DeKalb Central School District (GO)		
4.000%, 06/29/23.....	4,000	4,075,590

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
Horseheads Central School District (GO)		
3.000%, 06/22/23.....	8,685	\$ 8,782,851
Lancaster Central School District (GO)		
4.000%, 06/09/23.....	13,000	13,241,559
Metropolitan Transportation Authority (RB) Series B		
5.000%, 11/15/23.....	410	418,870
Monroe County Industrial Dev. Corp. (RB)		
5.000%, 12/01/26.....	700	761,317
Monroe-Woodbury Central School District (GO) (ST AID WITHHLDG)		
5.000%, 02/15/24.....	1,385	1,455,677
New York Convention Center Dev. Corp. (RB)		
5.000%, 11/15/24.....	2,035	2,169,153
New York State Dormitory Authority (RB) Series A		
5.000%, 03/15/23.....	1,430	1,461,421
5.000%, 03/15/25.....	310	336,111
New York State Dormitory Authority (RB) Series D		
5.000%, 02/15/23.....	2,000	2,038,021
New York State Dormitory Authority (RB) Series E		
5.000%, 03/15/24.....	20,000	21,061,738
New York State Thruway Authority (RB) Series A-BID GRP 1		
5.000%, 03/15/24.....	16,235	17,102,217
New York State Thruway Authority (RB) Series J		
5.000%, 01/01/27.....	305	317,704
New York State Urban Development Corp. (RB)		
5.000%, 03/15/24.....	2,205	2,322,783
5.000%, 03/15/25.....	6,225	6,739,320
Oswego City School District (BAN) (ST AID WITHHLDG)		
3.750%, 07/21/23.....	7,000	7,099,776
Port Authority of New York & New Jersey (RB)		
4.000%, 12/01/25.....	750	803,676
Town of Oyster Bay (GO)		
3.000%, 03/09/23.....	2,000	2,011,647
Town of Oyster Bay (GO) Series B		
2.000%, 08/26/22.....	10,000	10,000,958
Utica School District (GO)		
3.000%, 06/22/23.....	4,250	4,291,842

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
Wappingers Central School District (GO) (ST AID WITHHLDG)		
2.000%, 08/11/22.....	3,000	\$ 3,000,198
Westbury Union Free School District (GO) (ST AID WITHHLDG)		
5.000%, 12/15/22.....	1,605	1,626,471
Williamsville Central School District (GO)		
4.000%, 06/07/23.....	11,000	11,204,454
TOTAL NEW YORK.....		209,962,439
NORTH CAROLINA — (1.7%)		
City of Charlotte Water & Sewer System Revenue (RB)		
5.000%, 07/01/23.....	3,000	3,095,134
County of Union NC Enterprise System Revenue (RB)		
5.000%, 06/01/23.....	1,250	1,286,385
Forsyth County (GO) Series B		
4.000%, 03/01/23.....	1,270	1,288,903
Forsyth County (GO) Series C		
5.000%, 03/01/23.....	1,920	1,959,636
Guilford County (GO) Series A		
5.000%, 03/01/24.....	1,610	1,697,474
Guilford County (GO) Series B		
4.000%, 03/01/24.....	2,500	2,596,933
5.000%, 06/01/24.....	6,575	6,977,832
North Carolina Turnpike Authority (RB)		
5.000%, 02/01/24.....	5,360	5,593,028
Town of Holly Springs (GO)		
5.000%, 06/01/23.....	1,000	1,029,277
Wake County (GO)		
5.000%, 03/01/24.....	1,010	1,064,061
Wake County (GO) Series A		
5.000%, 02/01/24.....	8,350	8,775,105
Wake County (GO) Series B		
5.000%, 02/01/24.....	4,410	4,634,517
TOTAL NORTH CAROLINA.....		39,998,285
NORTH DAKOTA — (0.1%)		
West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A		
5.000%, 08/01/22.....	2,200	2,200,000

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
OHIO — (1.4%)		
Akron Bath Copley Joint Township Hospital District (RB)		
5.000%, 11/15/24.....	430	\$ 458,546
American Municipal Power, Inc. (RB)		
5.000%, 02/15/23.....	500	509,207
City of Columbus (GO) Series 1		
▣ 5.000%, 07/01/31 (Pre- refunded @ \$100, 7/1/23)	1,000	1,031,619
City of Columbus (GO) Series A		
5.000%, 04/01/23.....	1,300	1,330,710
City of Dublin (GO)		
5.000%, 12/01/23.....	2,090	2,184,674
Ohio State (GO) Series		
5.000%, 11/01/23.....	1,410	1,470,452
Ohio State (GO) Series A		
5.000%, 06/15/23.....	1,000	1,030,408
5.000%, 06/15/24.....	1,500	1,593,677
Ohio State (GO) Series B		
5.000%, 09/15/23.....	2,270	2,357,860
Ohio State (GO) Series C		
4.000%, 09/15/22.....	4,000	4,012,764
5.000%, 08/01/23.....	1,000	1,034,687
Ohio State (GO) Series T		
5.000%, 11/01/22.....	9,100	9,181,548
Ohio State (GO) Series W		
4.000%, 05/01/23.....	1,000	1,018,907
Ohio University (RB)		
▣ 5.000%, 12/01/39 (Pre- refunded @ \$100, 12/1/22)	5,160	5,221,206
State of Ohio (GO)		
5.000%, 05/01/24.....	500	529,352
TOTAL OHIO.....		32,965,617
OKLAHOMA — (0.1%)		
Oklahoma County Independent School District No. 12 Edmond (GO)		
3.000%, 03/01/26.....	1,605	1,665,649
OREGON — (1.1%)		
City of Salem (GO)		
5.000%, 06/01/23.....	5,705	5,871,061
Klamath County School District (GO) (SCH BD GTY)		
▣ 5.000%, 06/15/31 (Pre- refunded @ \$100, 6/15/23)	1,000	1,029,760

	Face Amount	Value†
	(000)	
OREGON — (Continued)		
Lane County School District No. 4J Eugene (GO) (SCH BD GTY)		
5.000%, 06/15/24.....	8,780	\$ 9,328,323
Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY) Series B		
5.000%, 06/15/25.....	395	430,568
Oregon State (GO) Series G		
▣ 5.000%, 11/01/30 (Pre- refunded @ \$100, 11/1/23)	4,140	4,315,922
Oregon State Department of Transportation (RB) Series A		
▣ 5.000%, 11/15/30 (Pre- refunded @ \$100, 11/15/23)	1,000	1,043,806
Port of Portland Airport Revenue (RB) Series A		
5.000%, 07/01/26.....	400	443,458
State of Oregon (GO)		
5.000%, 05/01/24.....	815	862,843
5.000%, 06/01/24.....	1,785	1,894,362
TOTAL OREGON.....		25,220,103
PENNSYLVANIA — (4.2%)		
Allegheny County Hospital Dev. Authority (RB)		
5.000%, 07/15/26.....	1,145	1,260,416
City of Lancaster (GO) (BAM)		
5.000%, 05/01/24.....	275	289,726
City of Philadelphia (GO)		
5.000%, 02/01/26.....	650	714,907
▣ 5.000%, 07/15/38 (Pre- refunded @ \$100, 01/15/24)	8,800	9,230,979
City of Philadelphia (GO) Series A		
5.000%, 08/01/23.....	4,000	4,124,616
5.000%, 08/01/25.....	4,240	4,612,582
City of Philadelphia Water & Wastewater Revenue (RB) Series A		
▣ 5.000%, 07/01/45 (Pre- refunded @ \$100, 7/1/24)	15,000	15,945,501
Commonwealth of Pennsylvania (GO)		
5.000%, 02/01/27.....	4,375	4,821,217
County of Montgomery PA (GO)		
5.000%, 07/01/25.....	3,190	3,489,871

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	Face Amount	Value†
	(000)	
PENNSYLVANIA — (Continued)		
East Stroudsburg Area School District (GO) (ST AID WITHHLDG) Series AA		
4.000%, 09/01/27.....	2,330	\$ 2,476,102
Lebanon County (GO) (AGM)		
4.000%, 10/15/24.....	250	262,047
Lehigh County Authority (RB)		
4.000%, 11/01/22.....	1,445	1,454,364
4.000%, 11/01/23.....	1,435	1,477,785
Lower Merion School District (GO) (ST AID WITHHLDG)		
5.000%, 11/15/22.....	1,980	2,000,488
Monroeville Finance Authority (RB) Series B		
5.000%, 02/15/24.....	550	574,131
Montgomery County Higher Education and Health Authority (RB)		
5.000%, 05/01/24.....	475	498,672
Pennsylvania Economic Dev. Financing Authority (RB) Series A		
5.000%, 02/01/33.....	60	63,027
Pennsylvania Turnpike Commission (RB)		
▣ 5.250%, 12/01/43 (Pre- refunded @ \$100, 12/1/23)	27,480	28,792,535
Pennsylvania Turnpike Commission (RB) Series C		
▣ 5.000%, 12/01/43 (Pre- refunded @ \$100, 12/1/23)	14,655	15,316,865
TOTAL PENNSYLVANIA.....		97,405,831
RHODE ISLAND — (0.3%)		
Rhode State Island (GO) Series C		
5.000%, 08/01/22.....	6,155	6,155,000
Rhode State Island (GO) Series E		
5.000%, 08/01/23.....	745	770,842
TOTAL RHODE ISLAND.....		6,925,842
SOUTH CAROLINA — (2.2%)		
Beaufort County (GO) (ST AID WITHHLDG)		
5.000%, 03/01/23.....	1,130	1,153,328
Charleston County (GO)		
5.000%, 11/01/22.....	3,750	3,783,605
Charleston County School District (GO)		
4.000%, 05/10/23.....	12,880	13,109,958

	Face Amount	Value†
	(000)	
SOUTH CAROLINA — (Continued)		
Florence County (GO) (ST AID WITHHLDG)		
5.000%, 06/01/23.....	8,800	\$ 9,051,699
Fort Mill School District No. 4 (GO) (SCSDE)		
1.000%, 09/16/22.....	12,000	11,993,287
Grand Strand Water & Sewer Authority (RB) Series A		
5.000%, 06/01/23.....	1,450	1,491,595
Piedmont Municipal Power Agency		
4.000%, 01/01/24.....	1,250	1,284,906
Piedmont Municipal Power Agency (RB) Series E		
5.000%, 01/01/23.....	1,500	1,518,661
South Carolina Public Service Authority (RB) Series C		
5.000%, 12/01/26.....	4,325	4,571,667
Spartanburg County (GO)		
2.000%, 04/01/23.....	1,180	1,184,345
State of South Carolina (GO)		
5.000%, 04/01/24.....	1,575	1,663,928
TOTAL SOUTH CAROLINA.....		50,806,979
TENNESSEE — (2.0%)		
City of Knoxville (GO)		
5.000%, 05/01/23.....	11,550	11,850,360
City of Sevierville (GO)		
5.000%, 06/01/24.....	2,330	2,469,707
5.000%, 06/01/25.....	2,575	2,803,281
Knox County (GO)		
5.000%, 06/01/24.....	1,500	1,590,500
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series		
5.000%, 07/01/30.....	100	108,405
Metropolitan Government of Nashville & Davidson County (GO) Series A		
5.000%, 07/01/23.....	1,500	1,547,289
▣ 5.000%, 01/01/31 (Pre- refunded @ \$100, 1/1/23)	10,595	10,751,189
Metropolitan Government of Nashville & Davidson County (GO) Series C		
5.000%, 01/01/23.....	7,300	7,407,309

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## DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED



	Face Amount	Value†
	(000)	
TENNESSEE — (Continued)		
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB)		
▣ 5.000%, 07/01/25 (Pre- refunded @ \$100, 7/1/23)	3,085	\$ 3,178,256
Tennessee State (GO) Series A		
5.000%, 11/01/22.....	2,000	2,018,829
5.000%, 11/01/23.....	1,100	1,148,140
Wilson County (GO)		
5.000%, 05/01/23.....	990	1,015,670
TOTAL TENNESSEE.....		45,888,935
TEXAS — (13.9%)		
Alamo Community College District (GO)		
5.000%, 08/15/22.....	2,770	2,773,680
5.000%, 08/15/24.....	800	852,712
Alamo Heights Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/01/24.....	1,260	1,323,763
Alvin Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	210	214,004
Arlington County (GO) Series A		
5.000%, 08/15/22.....	2,090	2,092,777
Arlington Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	2,130	2,170,723
Arlington Independent School District (GO) (PSF-GTD) Series B		
5.000%, 02/15/24.....	1,070	1,125,774
Austin Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/22.....	2,500	2,500,000
5.000%, 08/01/23.....	2,500	2,586,717
Austin Independent School District (GO) Series B		
5.000%, 08/01/25.....	1,145	1,251,213
Brownsville Utilities System Revenue (RB) Series A		
▣ 5.000%, 09/01/29 (Pre- refunded @ \$100, 9/1/23)	3,655	3,790,615
Bryan Electric System Revenue (RB)		
5.000%, 07/01/25.....	245	265,626

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Central Texas Regional Mobility Authority (RB)		
▣ 5.000%, 01/01/45 (Pre- refunded @ \$100, 07/01/26)	13,000	\$14,202,621
Central Texas Regional Mobility Authority (RB) Series A-		
▣ 5.000%, 01/01/40 (Pre- refunded @ \$100, 7/1/25)	2,000	2,185,019
Central Texas Regional Mobility Authority (RB) Series D		
5.000%, 01/01/23.....	100	101,257
5.000%, 01/01/24.....	100	104,037
5.000%, 01/01/25.....	100	106,321
Channelview Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/22.....	1,500	1,501,976
City of Abilene (GO)		
▣ 5.000%, 02/15/40 (Pre- refunded @ \$100, 2/15/23)	1,545	1,574,367
City of Amarillo (GO)		
4.000%, 02/15/23.....	1,495	1,515,466
City of Arlington (GO) Series		
5.000%, 08/15/24.....	1,300	1,386,468
City of Bryan TX Electric System Revenue (RB)		
5.000%, 07/01/26.....	860	953,435
City of Cedar Park (GO)		
5.000%, 02/15/24.....	305	320,418
5.000%, 02/15/25.....	520	561,938
City of College Station (GO)		
5.000%, 02/15/24.....	1,000	1,050,368
5.000%, 02/15/25.....	1,000	1,080,219
City of Conroe (GO) Series C		
5.000%, 11/15/25.....	1,090	1,198,408
City of Conroe TX (GO)		
5.000%, 03/01/23.....	1,460	1,489,625
City of Dallas (GO)		
5.000%, 02/15/25.....	4,205	4,536,876
City of Dallas Hotel Occupancy Tax Revenue (RB)		
5.000%, 08/15/23.....	1,185	1,225,134
City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
5.000%, 10/01/22.....	2,260	2,273,450
City of Denton (GO)		
3.000%, 02/15/23.....	1,340	1,350,137
5.000%, 02/15/24.....	3,985	4,187,734
5.000%, 02/15/25.....	995	1,073,787

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
City of Fort Worth (GO)		
5.000%, 03/01/23.....	9,965	\$10,163,686
5.000%, 03/01/24.....	3,085	3,243,177
5.000%, 03/01/25.....	3,200	3,460,826
City of Garland (GO)		
5.000%, 02/15/24.....	1,990	2,091,551
City of Houston (GO)		
▣ 4.000%, 03/01/33 (Pre- refunded @ \$100, 03/01/24)	2,000	2,070,537
City of Irving (GO)		
2.000%, 09/15/23.....	1,250	1,255,393
5.000%, 09/15/24.....	950	1,014,558
City of Lewisville (GO)		
5.000%, 02/15/24.....	450	473,104
City of McKinney (GO) Series A		
5.000%, 08/15/22.....	1,300	1,301,698
City of New Braunfels (GO)		
5.000%, 02/01/23.....	725	737,096
City of San Angelo (GO)		
2.000%, 02/15/23.....	2,500	2,504,422
City of San Antonio (GO)		
5.000%, 08/01/22.....	2,770	2,770,000
City of Temple TX Utility System Revenue (RB)		
5.000%, 08/01/22.....	400	400,000
City of Waco (GO)		
5.000%, 02/01/24.....	3,625	3,806,237
Clear Lake City Water Authority (GO)		
5.000%, 03/01/25.....	200	214,831
5.000%, 03/01/26.....	250	274,487
Cleburne Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	1,190	1,212,429
Clifton Higher Education Finance Corp. (RB)		
5.000%, 08/15/24.....	425	451,507
5.000%, 08/15/25.....	440	477,893
Collin Country (GO)		
5.000%, 02/15/23.....	835	850,104
Conroe Independent School District (GO)		
5.000%, 02/15/24.....	3,275	3,444,685
Conroe Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/23.....	1,190	1,212,622
5.000%, 02/15/25.....	2,160	2,337,753
Corpus Christi Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/22.....	705	705,931

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	190	\$ 199,716
5.000%, 02/15/25.....	190	205,290
Dallas Area Rapid Transit (RB)		
▣ 5.000%, 12/01/28 (Pre- refunded @ \$100, 12/1/25)	1,450	1,601,422
▣ 5.000%, 12/01/30 (Pre- refunded @ \$100, 12/1/22)	1,000	1,011,862
Dallas Area Rapid Transit (RB) Series A		
▣ 5.000%, 12/01/32 (Pre- refunded @ \$100, 12/1/24)	1,450	1,559,679
▣ 5.000%, 12/01/33 (Pre- refunded @ \$100, 12/1/25)	2,580	2,849,426
Dallas County Utility & Reclamation District (GO)		
5.000%, 02/15/26.....	350	384,156
Dallas Fort Worth International Airport (RB)		
5.000%, 11/01/24.....	800	855,385
Dallas Fort Worth International Airport (RB) Series A		
5.000%, 11/01/24.....	1,000	1,069,232
5.000%, 11/01/25.....	1,770	1,939,476
Dallas Fort Worth International Airport (RB) Series F		
5.125%, 11/01/25.....	700	729,426
Dallas Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	5,690	5,984,812
Dallas Independent School District (GO) (PSF-GTD) Series		
5.000%, 02/15/24.....	11,365	11,953,847
Dallas Independent School District (GO) (PSF-GTD) Series A		
4.000%, 02/15/23.....	7,220	7,318,840
Denton Independent School District (GO) (PSF-GTD)		
3.000%, 08/15/22.....	2,000	2,001,222
Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/22.....	1,000	1,001,328
5.000%, 08/15/23.....	1,250	1,294,699

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Fort Bend Independent School District (GO)		
5.000%, 08/15/24.....	980	\$1,044,980
Fort Bend Independent School District (GO) (PSF-GTD) Series A		
4.000%, 08/15/22.....	440	440,443
Fort Worth Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/23.....	1,450	1,477,329
Frisco Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	350	368,244
Georgetown Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/23.....	6,010	6,226,808
Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	410	417,794
Grand Parkway Transportation Corp. (RB)		
▣ 5.250%, 10/01/51 (Pre- refunded @ \$100, 10/01/23)	9,105	9,493,591
Harris County (GO)		
5.000%, 10/01/22.....	1,005	1,010,846
5.000%, 10/01/23.....	2,700	2,805,243
Harris County (GO) Series A		
5.000%, 10/01/23.....	1,420	1,475,350
5.000%, 10/01/24.....	8,580	9,180,119
Harris County Cultural Education Facilities Finance Corp. (RB)		
5.000%, 05/15/27.....	800	886,700
Harris County Flood Control District (GO) Series A		
5.000%, 10/01/22.....	1,300	1,308,063
4.000%, 10/01/23.....	2,040	2,098,490
5.000%, 10/01/23.....	3,645	3,791,390
Hurst-Euless-Bedford Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/23.....	1,115	1,155,106
Hutto Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/24.....	180	191,650
5.000%, 08/01/25.....	125	136,749
Katy Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	195	205,134
5.000%, 02/15/25.....	200	216,407

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Little Elm Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/22.....	1,300	\$ 1,301,703
Lower Colorado River Authority (RB)		
5.000%, 05/15/24.....	1,120	1,183,417
5.000%, 05/15/25.....	265	287,328
5.000%, 05/15/26.....	1,740	1,928,976
Mansfield Independent School District (GO) (PSF-GTD)		
▣ 4.000%, 02/15/29 (Pre- refunded @ \$100, 2/15/24)	5,000	5,172,301
Midway Independent School District/McLennan County (GO) (PSF-GTD)		
5.000%, 08/01/25.....	2,000	2,191,050
Navasota Independent School District (GO)		
▣ 5.000%, 02/15/31 (Pre- refunded @ \$100, 2/15/25)	885	953,782
North Texas Municipal Water District Water System Revenue (RB)		
5.000%, 09/01/22.....	600	601,788
North Texas Municipal Water District Water System Revenue (RB) Series A		
4.000%, 09/01/22.....	19,680	19,722,893
North Texas Tollway Authority (RB) Series A		
5.000%, 01/01/25.....	7,325	7,640,576
5.000%, 01/01/26.....	6,850	7,143,153
5.000%, 01/01/27.....	1,435	1,496,002
Northside Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/23.....	5,900	6,112,219
Northside Independent School District (GO) (PSF-GTD) Series B		
5.000%, 02/15/23.....	1,820	1,854,796
Port Arthur Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/24.....	1,700	1,784,628
Port Authority of Houston of Harris County Texas (GO) Series A-1		
5.000%, 10/01/22.....	500	502,992

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Prosper Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	1,600	\$ 1,629,723
5.000%, 02/15/24.....	1,835	1,928,641
5.000%, 02/15/25.....	635	686,597
Richardson Independent School District (GO)		
5.000%, 02/15/24.....	1,855	1,951,692
Round Rock Independent School District (GO) Series B		
3.000%, 08/01/22.....	1,690	1,690,000
SAN ANTONIO TX INDEP SCH DIST SANSCD 08/24 FIXED 5		
5.000%, 08/15/24.....	1,375	1,465,358
San Patricio County (GO)		
5.000%, 04/01/24.....	130	136,790
5.000%, 04/01/25.....	200	215,856
State of Texas (GO)		
▣ 5.000%, 10/01/44 (Pre- refunded @ \$100, 10/01/24)	1,520	1,623,966
Tarrant County (GO)		
5.000%, 07/15/24.....	300	319,320
5.000%, 07/15/25.....	400	436,846
Tarrant County College District (GO)		
5.000%, 08/15/24.....	1,370	1,460,270
Tarrant Regional Water District Water Supply System Revenue (RB)		
▣ 5.000%, 03/01/30 (Pre- refunded @ \$100, 03/01/24)	5,570	5,864,549
TEMPLE TX TEM 08/23 FIXED 5		
5.000%, 08/01/23.....	250	258,419
TEMPLE TX TEM 08/24 FIXED 5		
5.000%, 08/01/24.....	100	106,391
TEMPLE TX TEM 08/25 FIXED 5		
5.000%, 08/01/25.....	200	218,308
TEMPLE TX TEM 08/26 FIXED 5		
5.000%, 08/01/26.....	230	257,142
Texas State (GO)		
4.000%, 08/01/22.....	2,830	2,830,000
5.000%, 10/01/23.....	3,110	3,234,536
5.000%, 08/01/24.....	860	916,712
Texas State (GO) Series A		
5.000%, 10/01/23.....	10,760	11,190,870
Texas State (GO) Series B		
4.000%, 08/01/22.....	8,075	8,075,000

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Texas Transportation Commission State Highway Fund (RB)		
5.000%, 10/01/26.....	1,570	\$ 1,771,506
Timber Lane Utility District (GO) (AGM) Series		
4.000%, 08/01/25.....	555	588,211
Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 08/01/22.....	2,045	2,045,000
5.000%, 08/01/23.....	1,145	1,184,948
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 02/01/25.....	660	710,699
TRINITY RIVER TX AUTH REGL WST TRIUTL 08/24 FIXED 5		
5.000%, 08/01/24.....	405	431,542
Waco Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/25.....	250	273,385
Waco Independent School District (GO)		
5.000%, 08/15/26.....	100	111,902
West Travis County Public Utility Agency (RB)		
6.500%, 08/15/25.....	675	765,128
6.500%, 08/15/26.....	280	327,779
Wichita Falls Independent School District (GO) (PSF-GTD)		
3.000%, 02/01/23.....	1,400	1,410,731
Williamson County (GO)		
5.000%, 02/15/23.....	5,000	5,093,967
TOTAL TEXAS.....		318,380,834
UTAH — (0.5%)		
City of Salt Lake City UT Public Utilities Revenue (RB)		
5.000%, 02/01/25.....	1,285	1,388,293
Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 10/01/22.....	1,165	1,171,972
5.000%, 10/01/23.....	1,100	1,144,178
State of Utah (GO)		
5.000%, 07/01/26.....	1,405	1,577,337
Utah State		
5.000%, 07/01/26.....	1,215	1,364,032

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
UTAH — (Continued)		
Utah State (GO) Series B		
5.000%, 07/01/23.....	5,500	\$ 5,674,922
TOTAL UTAH.....		12,320,734
VERMONT — (0.1%)		
Vermont State (GO) Series B		
5.000%, 08/15/22.....	2,900	2,903,853
VIRGINIA — (2.6%)		
City of Harrisonburg (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/15/23.....	3,000	3,099,017
City of Manassas (GO) (ST AID WITHHLDG)		
5.000%, 01/01/23.....	2,345	2,379,668
City of Newport News (GO) (ST AID WITHHLDG) Series A		
4.000%, 02/01/23.....	1,565	1,583,627
City of Roanoke (GO)		
5.000%, 04/01/24.....	165	174,204
City of Virginia Beach (GO) (ST AID WITHHLDG) Series A		
5.000%, 09/01/22.....	4,500	4,513,558
5.000%, 09/01/23.....	4,475	4,645,464
Fairfax County (GO)		
4.000%, 10/01/23.....	1,000	1,028,671
Fairfax County (GO) (ST AID WITHHLDG) Series		
4.000%, 10/01/23.....	13,635	14,025,935
4.000%, 10/01/22.....	13,625	13,684,358
Fairfax County Water Authority (RB)		
5.000%, 04/01/23.....	765	783,072
Loudoun County (GO) (ST AID WITHHLDG) Series A		
5.000%, 12/01/22.....	8,280	8,378,770
Loudoun County Sanitation Authority (RB)		
5.000%, 01/01/23.....	1,545	1,566,999
Town of Leesburg (GO) (ST AID WITHHLDG)		
5.000%, 01/15/23.....	1,000	1,016,325
Virginia College Building Authority (RB)		
▣ 5.000%, 02/01/28 (Pre- refunded @ \$100, 2/1/23)	1,310	1,333,106

	Face Amount	Value†
	(000)	
VIRGINIA — (Continued)		
Virginia Public Building Authority (RB)		
▣ 5.000%, 08/01/26 (Pre- refunded @ \$100, 8/1/24)	1,000	\$ 1,065,536
TOTAL VIRGINIA.....		59,278,310
WASHINGTON — (5.0%)		
City of Seattle (GO) Series A		
5.000%, 08/01/22.....	2,700	2,700,000
5.000%, 12/01/22.....	1,710	1,729,251
City of Seattle Municipal Light & Power Revenue (RB) Series A		
5.000%, 07/01/23.....	8,425	8,695,294
City of Seattle Water System Revenue (RB)		
5.000%, 08/01/22.....	2,230	2,230,000
5.000%, 08/01/23.....	1,695	1,753,108
City of Seattle Water System Revenue		
5.000%, 09/01/24.....	5,910	6,313,589
Clark County School District No. 37 Vancouver (GO) (SCH BD GTY)		
4.000%, 12/01/22.....	3,500	3,529,675
Energy Northwest (RB)		
5.000%, 07/01/23.....	13,750	14,182,205
5.000%, 07/01/26.....	500	542,982
King County (GO)		
▣ 5.000%, 12/01/26 (Pre- refunded @ \$100, 6/1/23)	1,000	1,028,855
King County (GO) Series A		
3.000%, 01/01/23.....	2,000	2,013,293
King County Public Hospital District No. 1 (GO)		
5.000%, 12/01/25.....	845	926,052
King County School District No. 401 Highline (GO) (SCH BD GTY) Series A		
4.000%, 06/01/24.....	3,000	3,127,130
King County School District No. 414 Lake Washington (GO)		
4.000%, 12/01/22.....	1,685	1,699,512
King County School District No. 415 Kent (GO) (SCH BD GTY)		
4.000%, 12/01/23.....	1,885	1,944,907
Pierce County School District No. 403 Bethel (GO) (SCH BD GTY)		
4.000%, 12/01/22.....	800	806,783

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
State of Washington (GO)			City of Waukesha (GO) Series B		
5.000%, 07/01/25.....	7,810	\$ 8,544,168	2.000%, 10/01/22.....	275	\$ 275,257
Washington Health Care Facilities Authority (RB)			City of Waukesha (GO) Series C		
5.000%, 08/01/26.....	100	108,387	5.000%, 10/01/23.....	200	207,985
Washington State (GO)			Janesville School District (GO)		
5.000%, 02/01/24.....	3,650	3,835,824	3.000%, 03/01/23.....	925	933,602
5.000%, 08/01/24.....	300	319,906	Madison Metropolitan School District (GO)		
Washington State (GO) Series C			3.000%, 03/01/24.....	990	1,010,952
5.000%, 02/01/23.....	3,000	3,053,368	Milwaukee Metropolitan Sewerage District (GO) Series A		
5.000%, 02/01/24.....	11,000	11,560,019	5.000%, 10/01/24.....	3,030	3,245,279
Washington State (GO) Series R- 2017A			Public Finance Authority (RB)		
5.000%, 08/01/22.....	2,500	2,500,000	4.000%, 07/01/25.....	1,385	1,467,849
Washington State (GO) Series R- 2018D			5.000%, 07/01/26.....	1,255	1,398,855
5.000%, 08/01/23.....	5,000	5,173,435	University of Wisconsin Hospitals & Clinics (RB)		
Washington State (GO) Series R- 2021C			5.000%, 04/01/23.....	1,000	1,022,883
5.000%, 08/01/23.....	7,500	7,760,152	Wisconsin Department of Transportation (RB)		
Washington State (COP) Series A			▣ 4.500%, 07/01/32 (Pre- refunded @ \$100, 7/1/23)	8,345	8,568,825
5.000%, 01/01/23.....	3,150	3,195,513	Wisconsin State (GO)		
5.000%, 01/01/24.....	3,735	3,909,834	▣ 5.000%, 05/01/31 (Pre- refunded @ \$100, 5/1/24)	2,000	2,115,980
Whatcom County School District No. 501 Bellingham (GO) (SCH BD GTY)			Wisconsin State (GO) Series 1		
5.000%, 12/01/22.....	2,600	2,630,578	5.000%, 05/01/23.....	1,000	1,026,764
Whatcom County School District No. 501 Bellingham (GO)			Wisconsin State (GO) Series 2		
5.000%, 12/01/23.....	8,325	8,698,728	5.000%, 11/01/22.....	4,250	4,288,727
TOTAL WASHINGTON.....		114,512,548	Wisconsin State (GO) Series A		
WEST VIRGINIA — (0.2%)			5.000%, 05/01/23.....	4,260	4,374,013
West Virginia State (GO) Series B			TOTAL WISCONSIN.....		40,302,261
5.000%, 12/01/22.....	3,610	3,653,063	TOTAL MUNICIPAL BONDS Cost (\$2,305,011,829).....		2,297,887,237
WISCONSIN — (1.8%)			TOTAL INVESTMENTS — (100.0%) (Cost \$2,305,011,829)^.....		\$2,297,887,237
City of Madison (GO)					
4.000%, 10/01/25.....	2,980	3,184,783			
City of Milwaukee (GO)					
5.000%, 04/01/25.....	3,040	3,280,190			
City of Milwaukee (GO) Series N2					
5.000%, 04/01/24.....	2,575	2,709,052			
City of Milwaukee (GO) Series N4					
5.000%, 04/01/27.....	1,060	1,191,265			

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## DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$2,297,887,237	—	\$2,297,887,237
TOTAL.....	—	\$2,297,887,237	—	\$2,297,887,237

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## DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO SCHEDULE OF INVESTMENTS July 31, 2022 (Unaudited)

	Face Amount	Value†
	(000)	
MUNICIPAL BONDS — (100.0%)		
ALABAMA — (0.3%)		
Alabama State (GO) Series C		
5.000%, 08/01/24.....	3,000	\$3,196,609
Mobile County Board of School Commissioners (ST) (BAM)		
5.000%, 03/01/29.....	575	660,071
5.000%, 03/01/30.....	800	927,619
Water Works Board of the City of Birmingham (RB) Series A		
▣ 5.000%, 01/01/34 (Pre- refunded @ \$100, 1/1/25)	1,275	1,374,320
TOTAL ALABAMA.....		6,158,619
ALASKA — (0.2%)		
Alaska State International Airports System (RB) Series A		
5.000%, 10/01/27.....	210	228,044
City of Anchorage (GO) Series B		
5.000%, 09/01/23.....	200	207,311
City of Anchorage (GO) Series C		
5.000%, 09/01/24.....	2,765	2,951,471
City of Anchorage Electric Revenue (RB) Series A		
▣ 5.000%, 12/01/41 (Pre- refunded @ \$100, 12/1/24)	500	537,820
TOTAL ALASKA.....		3,924,646
ARIZONA — (0.7%)		
City of Phoenix Civic Improvement Corp. (RB) Series A		
5.000%, 07/01/34.....	1,865	2,089,380
City of Tucson (GO) Series A		
5.000%, 07/01/24.....	700	744,397
City of Tucson Water System Revenue (RB)		
▣ 5.000%, 07/01/31 (Pre- refunded @ \$100, 7/1/25)	1,000	1,092,509
Maricopa County High School District No. 210-Phoenix (GO)		
3.000%, 07/01/23.....	1,810	1,834,670

ARIZONA — (Continued)		
Maricopa County Unified School District No. 69 Paradise Valley (GO)		
5.000%, 07/01/24.....	250	\$ 265,466
Maricopa County Unified School District No. 80 Chandler (GO)		
Series B		
5.000%, 07/01/24.....	2,100	2,232,780
Maricopa County Union High School District No. 210-Phoenix (GO) Series E		
5.000%, 07/01/24.....	3,250	3,451,054
Scottsdale Municipal Property Corp. (RB)		
▣ 5.000%, 07/01/34 (Pre- refunded @ \$100, 7/1/25)	1,230	1,336,465
TOTAL ARIZONA.....		13,046,721
ARKANSAS — (0.2%)		
Arkansas State (GO)		
4.250%, 06/01/23.....	3,325	3,398,493
CALIFORNIA — (2.6%)		
San Joaquin Hills Transportation Corridor Agency (RB)		
5.000%, 01/15/30.....	750	832,527
San Mateo Foster City Public Financing Authority (RB) Series B		
5.000%, 08/01/25.....	4,000	4,379,641
Southern California Public Power Authority (RB)		
5.000%, 07/01/23.....	430	443,596
State of California (GO)		
5.000%, 11/01/24.....	1,175	1,262,546
5.000%, 08/01/25.....	4,915	5,392,065
5.000%, 11/01/25.....	1,985	2,192,225
3.000%, 03/01/26.....	3,000	3,105,372
5.000%, 08/01/26.....	8,250	9,294,739
3.500%, 08/01/27.....	800	844,798
5.000%, 11/01/27.....	5,610	6,505,839
5.000%, 04/01/29.....	2,000	2,375,123
State of California (GO) Series B		
5.000%, 09/01/25.....	9,000	9,895,635
5.000%, 09/01/26.....	1,000	1,128,999

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Union Elementary School District (GO) Series A		
▣ 5.000%, 09/01/44 (Pre- refunded @ \$100, 9/1/24)	500	\$ 534,676
TOTAL CALIFORNIA.....		48,187,781
COLORADO — (1.2%)		
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series B		
4.000%, 12/01/24.....	2,185	2,301,062
Colorado Health Facilities Authority		
5.000%, 11/01/30.....	500	571,038
Colorado Health Facilities Authority (RB) Series A-		
5.000%, 08/01/34.....	30	32,577
Colorado Health Facilities Authority, Revenue Bonds (RB)		
▣ 5.000%, 06/01/45 (Pre- refunded @ \$100, 6/1/25)	12,000	13,029,146
Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) Series C		
3.000%, 12/01/23.....	1,540	1,569,775
Denver Health & Hospital Authority (COP)		
5.000%, 12/01/29.....	325	358,463
Platte River Power Authority (RB) Series JJ		
5.000%, 06/01/23.....	4,425	4,553,803
Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)		
5.000%, 12/01/24.....	870	934,564
TOTAL COLORADO.....		23,350,428
CONNECTICUT — (1.4%)		
City of Bristol (GO)		
5.000%, 03/15/29.....	830	976,476
City of New Haven (GO) Series A		
5.000%, 08/01/28.....	1,000	1,132,393
5.000%, 08/01/29.....	1,000	1,142,943
City of Waterbury (GO)		
5.000%, 08/01/29.....	625	722,951
City of Waterbury (GO) Series B		
4.000%, 09/01/23.....	1,500	1,537,197
Connecticut State (GO)		
4.000%, 01/15/28.....	2,175	2,388,364

	Face Amount	Value†
	(000)	
CONNECTICUT — (Continued)		
4.000%, 01/15/34.....	7,000	\$ 7,489,401
Town of Greenwich (GO) Series A		
5.000%, 01/15/24.....	6,000	6,296,941
5.000%, 01/15/25.....	2,925	3,160,645
University of Connecticut (RB)		
5.000%, 04/15/27.....	935	1,062,361
TOTAL CONNECTICUT.....		25,909,672
DELAWARE — (0.7%)		
Delaware Municipal Electric Corp. (RB)		
5.000%, 07/01/25.....	45	49,069
Delaware State (GO)		
5.000%, 02/01/24.....	2,000	2,101,822
5.000%, 02/01/29.....	5,000	5,910,917
Delaware State (GO) Series A		
5.000%, 08/01/23.....	2,225	2,302,178
5.000%, 10/01/23.....	1,290	1,341,809
Delaware State (GO) Series B		
5.000%, 07/01/24.....	470	499,993
New Castle County (GO)		
5.000%, 10/01/23.....	1,000	1,041,110
TOTAL DELAWARE.....		13,246,898
DISTRICT OF COLUMBIA — (1.2%)		
District of Columbia (GO) Series A		
5.000%, 06/01/23.....	2,000	2,058,722
5.000%, 06/01/24.....	1,485	1,575,982
5.000%, 06/01/25.....	1,500	1,634,718
District of Columbia (GO) Series B		
5.000%, 06/01/25.....	4,500	4,905,458
Washington Metropolitan Area Transit Authority (RB) Series B		
5.000%, 07/01/26.....	3,525	3,936,113
5.000%, 07/01/27.....	8,145	9,306,071
TOTAL DISTRICT OF COLUMBIA..		23,417,064
FLORIDA — (5.3%)		
Board of Governors State University System of Florida (RB) Series A		
3.000%, 07/01/24.....	2,580	2,625,392
Broward County Tourist Dev. Tax Revenue		
4.000%, 09/01/36.....	2,225	2,312,476

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## DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED



	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
Broward County Tourist Dev. Tax Revenue (RB)		
4.000%, 09/01/38.....	5,000	\$ 5,144,352
Central Florida Expressway Authority (RB) (AGM)		
4.000%, 07/01/34.....	2,075	2,240,177
4.000%, 07/01/35.....	1,750	1,867,647
Central Florida Expressway Authority (RB) Series D		
5.000%, 07/01/32.....	2,025	2,383,696
Florida Department of Environmental Protection (RB) Series A		
5.000%, 07/01/25.....	1,000	1,091,912
Florida Dev. Finance Corp. (RB)		
5.000%, 11/15/28.....	1,310	1,471,989
5.000%, 11/15/29.....	1,060	1,202,493
5.000%, 11/15/30.....	1,220	1,395,715
Florida State (GO) Series A		
5.000%, 06/01/23.....	1,300	1,337,402
5.000%, 06/01/24.....	1,400	1,484,728
5.000%, 07/01/24.....	5,000	5,316,143
5.000%, 06/01/25.....	6,500	7,087,548
Florida State (GO) Series B		
5.000%, 06/01/23.....	350	360,070
5.000%, 06/01/24.....	9,740	10,329,464
Florida State (GO) Series C		
5.000%, 06/01/27.....	2,000	2,290,811
Florida State (GO) (ST GTD) Series A		
5.000%, 06/01/27.....	6,565	7,519,588
Hillsborough County School Board (COP)		
5.000%, 07/01/29.....	1,810	2,074,160
Miami-Dade County (GO)		
5.000%, 07/01/25.....	2,295	2,502,517
Miami-Dade County (GO) Series A		
5.000%, 07/01/26.....	1,345	1,503,483
Miami-Dade County Aviation Revenue (RB) Series A		
4.000%, 10/01/34.....	2,510	2,561,362
Miami-Dade County Health Facilities Authority (RB)		
5.000%, 08/01/26.....	500	547,888
Okaloosa County School Board (COP)		
5.000%, 10/01/29.....	1,000	1,170,479
Orange County Water Utility System Revenue (RB)		
5.000%, 10/01/24.....	3,000	3,210,494
Orlando Utilities Commission (RB) Series C		
5.250%, 10/01/22.....	1,745	1,756,007

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
Palm Beach County Health Facilities Authority (RB)		
5.000%, 08/15/26.....	105	\$ 115,905
Pasco County School Board (AGM) Series A		
5.000%, 08/01/36.....	1,985	2,320,156
5.000%, 08/01/37.....	3,000	3,492,452
Peace River Manasota Regional Water Supply Authority (RB)		
5.000%, 10/01/25.....	2,030	2,220,534
School Board of Miami-Dade County (COP) Series D		
5.000%, 02/01/26.....	165	181,829
School District of Broward County (GO)		
5.000%, 07/01/24.....	3,670	3,894,890
School District of Broward County (COP) Series B		
5.000%, 07/01/28.....	1,000	1,129,768
5.000%, 07/01/35.....	8,000	9,315,030
Tampa Bay Water (RB) Series A		
5.000%, 10/01/25.....	2,850	3,116,580
<b>TOTAL FLORIDA.....</b>		<b>98,575,137</b>
GEORGIA — (3.3%)		
Athens-Clarke County Unified Government (GO)		
5.000%, 12/01/25.....	2,000	2,208,857
DeKalb County Water & Sewerage Revenue (RB) Series B		
5.250%, 10/01/24.....	2,830	3,043,535
Dev. Authority for Fulton County (RB) Series A		
5.000%, 07/01/28.....	740	814,389
Georgia State (GO) Series A		
5.000%, 07/01/26.....	1,340	1,504,905
5.000%, 07/01/27.....	6,090	7,007,469
Georgia State (GO) Series C-1		
5.000%, 07/01/23.....	5,915	6,100,927
5.000%, 07/01/26.....	9,200	10,332,182
Georgia State (GO) Series E		
5.000%, 12/01/25.....	3,960	4,380,314
5.000%, 12/01/26.....	3,000	3,404,142
Georgia State (GO) Series F		
5.000%, 07/01/26.....	5,335	5,991,542
5.000%, 01/01/27.....	2,000	2,274,061
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD)		
5.000%, 10/01/23.....	6,000	6,243,104

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
GEORGIA — (Continued)			ILLINOIS — (1.5%)		
Gwinnett County Water & Sewerage Authority (RB)			Chicago O'Hare International Airport (RB)		
4.000%, 08/01/25.....	2,000	\$ 2,131,655	5.250%, 01/01/36.....	130	\$ 142,509
Henry County (GO)			Chicago O'Hare International Airport (RB) Series B		
5.000%, 05/01/24.....	1,200	1,270,444	5.000%, 01/01/33.....	785	828,750
Paulding County Hospital Authority (RB)			Chicago O'Hare International Airport (RB) (AGM) Series A		
5.000%, 04/01/29.....	250	281,899	4.000%, 01/01/39.....	5,000	5,136,862
Private Colleges & Universities Authority (RB)			5.000%, 06/01/28.....	3,125	3,512,704
5.000%, 10/01/28.....	130	147,767	Cook County Community Consolidated School District No. 34 Glenview (GO)		
5.000%, 10/01/29.....	250	285,719	5.000%, 12/01/24.....	2,000	2,146,046
5.000%, 10/01/30.....	285	328,186	5.000%, 12/01/25.....	1,180	1,299,198
Private Colleges & Universities Authority (RB) Series B			Illinois Finance Authority (RB)		
5.000%, 09/01/25.....	2,420	2,653,940	5.000%, 08/15/34.....	2,370	2,708,040
State of Georgia (GO)			Illinois Finance Authority (RB) Series A		
4.000%, 07/01/29.....	1,000	1,122,104	5.000%, 08/15/35.....	2,220	2,529,756
TOTAL GEORGIA.....		61,527,141	Illinois Finance Authority (RB) Series C		
HAWAII — (2.3%)			4.000%, 02/15/33.....	2,805	2,892,873
City & County of Honolulu (GO) Series B			Illinois State Toll Highway Authority (RB) Series A		
5.000%, 10/01/23.....	200	208,080	4.000%, 01/01/39.....	930	954,510
5.000%, 10/01/24.....	7,045	7,540,868	Lake County Forest Preserve District (GO)		
5.000%, 10/01/25.....	4,925	5,415,942	5.000%, 12/15/24.....	2,475	2,664,499
City & County of Honolulu (GO) Series D			Sangamon County School District No. 186 Springfield (GO)		
5.000%, 07/01/24.....	675	717,679	4.000%, 02/01/31.....	1,310	1,434,194
5.000%, 07/01/25.....	845	923,171	University of Illinois (RB) Series A		
Hawaii State (GO) Series EF			5.000%, 04/01/30.....	465	536,866
5.000%, 11/01/22.....	1,240	1,250,862	Will County Community Unit School District No. 201 (GO)		
Hawaii State (GO) Series ET			5.000%, 01/01/26.....	550	605,277
3.000%, 10/01/23.....	3,710	3,770,287	TOTAL ILLINOIS.....		27,392,084
Hawaii State (GO) Series FE			INDIANA — (0.5%)		
5.000%, 10/01/24.....	1,500	1,606,242	Franklin Township-Marion County Multiple School Building Corp. (RB) (ST INTERCEPT)		
Hawaii State (GO) Series FH			5.000%, 07/15/35.....	1,550	1,811,242
5.000%, 10/01/25.....	1,640	1,804,546	Greater Clark Building Corp. (RB) (ST INTERCEPT)		
Hawaii State (GO) Series FT			4.000%, 07/15/30.....	375	403,138
5.000%, 01/01/25.....	1,805	1,946,496			
5.000%, 01/01/27.....	10,010	11,354,329			
Hawaii State (GO) Series FW					
5.000%, 01/01/26.....	5,000	5,537,463			
Maui County (GO)					
5.000%, 03/01/24.....	880	926,677			
TOTAL HAWAII.....		43,002,642			
IDAHO — (0.0%)					
Idaho Health Facilities Authority (RB)					
5.000%, 03/01/28.....	255	288,322			

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
INDIANA — (Continued)		
Indiana Finance Authority (RB) Series A		
4.000%, 02/01/34.....	5,305	\$ 5,739,364
Muncie Sanitary District (RB) (AGM) Series A		
5.000%, 07/01/27.....	500	563,769
TOTAL INDIANA.....		8,517,513
IOWA — (0.5%)		
Cedar Falls Community School District (GO) (AGM)		
4.000%, 06/01/29.....	1,470	1,609,477
4.000%, 06/01/30.....	1,090	1,200,022
City of Ankeny (GO) Series A		
5.000%, 06/01/25.....	2,050	2,236,493
City of Iowa City (GO)		
5.000%, 06/01/26.....	1,045	1,166,218
Waukee Community School District (GO) Series B		
5.000%, 06/01/24.....	2,150	2,280,921
TOTAL IOWA.....		8,493,131
KANSAS — (0.7%)		
City of Topeka KS (GO)		
4.000%, 08/15/26.....	1,425	1,541,750
City of Wichita (GO) Series 828		
4.000%, 06/01/25.....	1,190	1,259,406
Johnson County (GO) Series B		
3.000%, 09/01/22.....	2,260	2,262,932
Johnson County Unified School District No. 229 Blue Valley (GO) Series B		
5.000%, 10/01/23.....	445	463,083
Johnson County Unified School District No. 233 Olathe (GO) Series A		
3.000%, 09/01/34 (Pre- refunded @ \$100, 9/1/25)	2,000	2,071,484
Johnson County Unified School District No. 233 Olathe (GO) Series B		
5.000%, 09/01/23.....	4,380	4,542,515
Kansas State Department of Transportation (RB) Series A		
5.000%, 09/01/27.....	1,500	1,719,366
TOTAL KANSAS.....		13,860,536

	Face Amount	Value†
	(000)	
KENTUCKY — (0.6%)		
Eastern Kentucky University (RB) (BAM ST INTERCEPT) Series		
5.000%, 04/01/35.....	350	\$ 399,960
5.000%, 04/01/36.....	1,520	1,731,130
5.000%, 04/01/37.....	1,600	1,817,910
Glasgow Independent School District Finance Corp. (RB) (ST INTERCEPT)		
5.000%, 02/01/33.....	1,000	1,170,704
Kentucky State Property & Building Commission (RB)		
5.000%, 04/01/28.....	1,600	1,789,914
5.000%, 08/01/31.....	920	991,087
Kentucky State Property & Building Commission (RB) Series A		
5.000%, 05/01/30.....	635	739,040
Kentucky Turnpike Authority (RB) Series A		
5.000%, 07/01/29.....	155	167,363
Louisville/Jefferson County Metropolitan Government (RB) Series		
5.000%, 10/01/26.....	2,530	2,780,970
TOTAL KENTUCKY.....		11,588,078
LOUISIANA — (0.5%)		
Ascension Parish School Board (GO)		
5.000%, 03/01/29.....	380	441,216
City of New Orleans (GO) Series		
5.000%, 12/01/27.....	2,020	2,298,645
5.000%, 12/01/34.....	2,370	2,716,478
City of New Orleans Sewerage Service Revenue (RB) Series B		
5.000%, 06/01/28.....	1,000	1,142,622
East Ouachita Parish School District (GO)		
4.000%, 03/01/29.....	355	386,881
4.000%, 03/01/30.....	400	439,885
Louisiana State (GO) Series A		
5.000%, 02/01/24.....	2,000	2,100,298
TOTAL LOUISIANA.....		9,526,025
MAINE — (0.2%)		
Maine Health & Higher Educational Facilities Authority (RB)		
5.000%, 07/01/28.....	500	564,235
5.000%, 07/01/29.....	480	548,101

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
MAINE — (Continued)		
Maine State (GO) Series B		
5.000%, 06/01/27.....	2,000	\$ 2,291,808
TOTAL MAINE.....		3,404,144
MARYLAND — (9.2%)		
Anne County Arundel (GO)		
5.000%, 10/01/24.....	6,880	7,373,386
5.000%, 10/01/29.....	6,560	7,845,218
Baltimore County (GO)		
5.000%, 08/01/22.....	400	400,000
3.000%, 11/01/24.....	1,000	1,026,526
5.000%, 03/01/27.....	5,000	5,708,075
5.000%, 11/01/27.....	2,175	2,518,773
5.000%, 03/01/28.....	4,000	4,658,650
Baltimore County (GO) Series B		
5.000%, 08/01/24.....	5,800	6,186,024
City of Baltimore (GO) Series		
5.000%, 10/15/30.....	1,825	2,199,632
City of Baltimore (GO) Series B		
5.000%, 10/15/22.....	8,060	8,117,137
5.000%, 10/15/23.....	2,640	2,744,850
Frederick County (GO) (ETM) Series A		
5.000%, 08/01/27.....	725	833,584
Frederick County (GO) Series A		
5.000%, 08/01/27.....	4,000	4,611,477
Harford County (GO)		
4.000%, 10/01/24.....	2,650	2,780,447
Harford County (GO) Series A		
5.000%, 10/01/29.....	1,680	2,009,141
Harford County (GO) Series B		
5.000%, 01/15/29.....	1,515	1,790,617
Howard County (GO) Series A		
5.000%, 02/15/25.....	3,900	4,223,983
5.000%, 02/15/28.....	1,220	1,419,809
Howard County (GO) Series D		
5.000%, 02/15/24.....	5,140	5,407,924
Maryland State (GO) Series A		
5.000%, 03/15/26.....	8,155	9,090,940
5.000%, 08/01/27.....	7,000	8,070,085
Maryland State (GO) Series B		
5.000%, 08/01/26.....	10,000	11,253,975
5.000%, 08/01/27.....	5,945	6,853,808
5.000%, 08/01/28.....	4,000	4,689,459
Montgomery County (GO) Series A		
5.000%, 11/01/27.....	2,500	2,895,142

	Face Amount	Value†
	(000)	
MARYLAND — (Continued)		
Montgomery County (GO) Series C		
5.000%, 10/01/27.....	8,500	\$ 9,828,954
Montgomery County (GO) Series D		
3.000%, 11/01/23.....	4,000	4,073,062
4.000%, 11/01/26.....	9,500	10,325,839
Prince County George's (GO) Series A		
5.000%, 07/15/24.....	230	244,949
5.000%, 07/15/25.....	17,780	19,477,014
4.000%, 07/01/26.....	2,000	2,162,089
3.000%, 09/15/27.....	10,950	11,492,348
TOTAL MARYLAND.....		172,312,917
MASSACHUSETTS — (3.8%)		
City of Boston (GO) Series A		
5.000%, 03/01/28.....	6,800	7,919,705
City of Boston (GO) Series B		
4.000%, 01/01/23.....	1,795	1,814,309
5.000%, 04/01/24.....	3,000	3,168,368
City of Boston (GO) Series D		
5.000%, 03/01/25.....	1,210	1,312,460
City of Fall River (GO) (ST AID WITHHLDG)		
3.000%, 12/01/34.....	965	949,035
City of Framingham (GO)		
5.000%, 06/15/24.....	1,500	1,591,388
5.000%, 06/15/25.....	1,565	1,707,760
City of Quincy (GO)		
5.000%, 01/15/24.....	635	665,957
City of Springfield (GO) (ST AID WITHHLDG) Series C		
4.000%, 08/01/23.....	150	153,678
City of Woburn (GO)		
4.000%, 09/01/22.....	350	350,757
Commonwealth of Massachusetts (GO) (AGM) Series B		
5.250%, 09/01/24.....	3,700	3,973,877
5.000%, 07/01/28.....	5,725	6,685,656
Commonwealth of Massachusetts (GO) Series C		
5.000%, 04/01/23.....	10,000	10,232,865
5.000%, 08/01/24.....	1,500	1,599,528
5.000%, 04/01/26.....	4,000	4,462,607
Commonwealth of Massachusetts (GO) Series E		
5.000%, 11/01/23.....	970	1,011,219
5.000%, 11/01/27.....	9,010	10,429,201
Commonwealth of Massachusetts (GO) (AMBAC) Series C		
5.500%, 12/01/23.....	3,500	3,681,020

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
MASSACHUSETTS — (Continued)		
Massachusetts Bay Transportation Authority (RB) (NATL) Series B		
5.500%, 07/01/24.....	3,020	\$ 3,238,100
Massachusetts Dev. Finance Agency (RB)		
5.000%, 07/01/34.....	170	188,886
Massachusetts Water Resources Authority (RB) (AGM) Series B		
5.250%, 08/01/28.....	1,000	1,182,726
Town of Brookline (GO)		
4.000%, 02/15/25.....	2,000	2,115,130
Town of Watertown (GO)		
5.000%, 04/15/25.....	2,380	2,589,559
TOTAL MASSACHUSETTS.....		71,023,791
MICHIGAN — (0.6%)		
Farmington Public School District (GO) (AGM)		
5.000%, 05/01/25.....	2,140	2,329,455
Michigan Finance Authority (RB)		
5.000%, 11/15/27.....	2,595	2,861,121
5.000%, 12/01/28.....	985	1,145,145
Michigan State (GO) Series A		
5.000%, 05/01/25.....	2,000	2,176,498
Oakland University (RB) Series A		
5.000%, 03/01/29.....	695	792,852
5.000%, 03/01/30.....	805	928,639
Romeo Community School District (GO) (Q-SBLF)		
5.000%, 05/01/29.....	270	315,887
5.000%, 05/01/30.....	225	267,412
University of Michigan (RB) Series A		
4.000%, 04/01/23.....	1,000	1,016,908
TOTAL MICHIGAN.....		11,833,917
MINNESOTA — (1.9%)		
City of Minneapolis (GO)		
3.000%, 12/01/23.....	1,000	1,019,334
Dakota County Community Development Agency (RB) (CNTY GTD) Series B		
5.000%, 01/01/23.....	800	811,391
Hennepin County (GO) Series A		
5.000%, 12/01/23.....	2,410	2,518,517
Hennepin County (GO) Series C		
5.000%, 12/01/26.....	4,070	4,612,827
5.000%, 12/01/27.....	5,800	6,716,946

	Face Amount	Value†
	(000)	
MINNESOTA — (Continued)		
Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series C		
5.000%, 02/01/25.....	2,630	\$ 2,833,364
Metropolitan Council (GO) Series C		
5.000%, 03/01/26.....	700	778,796
Minnesota Higher Education Facilities Authority (RB) Series B		
5.000%, 10/01/29.....	635	721,752
Minnesota State (GO) Series A		
5.000%, 08/01/27.....	5,000	5,772,110
5.000%, 08/01/28.....	6,130	7,197,972
Minnesota State (GO) Series D		
5.000%, 08/01/24.....	500	533,686
Morris Area Schools Independent School District No. 2769 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/24.....	1,125	1,162,635
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/26.....	350	372,459
TOTAL MINNESOTA.....		35,051,789
MISSISSIPPI — (0.6%)		
Mississippi State (GO) Series A		
5.000%, 10/01/27.....	9,120	10,492,455
MISSOURI — (1.8%)		
City of Belton (GO) Series C		
5.000%, 03/01/27.....	2,150	2,430,184
City of Kansas City (RB)		
5.000%, 09/01/29.....	2,000	2,307,389
City of Kansas City (GO) Series A		
5.000%, 02/01/23.....	3,955	4,021,385
3.000%, 02/01/25.....	4,215	4,310,707
City of Kansas City Water Revenue (RB) Series A		
5.000%, 12/01/27.....	600	690,252
City of Wentzville (COP)		
5.000%, 11/01/32.....	600	664,295
Columbia School District (GO) Series B		
5.000%, 03/01/24.....	4,100	4,318,134

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## DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†
	(000)	
MISSOURI — (Continued)		
Columbia School District (GO) (ST AID DIR DEP) Series B		
5.000%, 03/01/24.....	1,500	\$ 1,579,805
Health & Educational Facilities Authority of the State of Missouri (RB) Series A		
5.000%, 06/01/29.....	1,265	1,458,448
Metropolitan Saint Louis Sewer District (RB) Series B		
5.000%, 05/01/24.....	2,090	2,213,435
North Kansas City School District No. 74 (GO) (ST AID DIR DEP)		
4.000%, 03/01/23.....	5,335	5,414,721
Saint Louis County (GO)		
5.000%, 02/01/24.....	2,680	2,816,441
Saint Louis County Reorganized School District No R-6 (GO)		
5.000%, 02/01/26.....	2,000	2,213,990
TOTAL MISSOURI.....		34,439,186
MONTANA — (0.0%)		
Montana Facility Finance Authority (RB) Series A		
4.000%, 06/01/35.....	400	408,912
NEBRASKA — (0.2%)		
City of Omaha (GO) Series A		
4.000%, 04/15/24.....	750	778,898
Douglas County School District No. 17 (GO)		
4.000%, 12/15/26.....	2,260	2,463,559
Papillion-La Vista School District No. 27 (GO) Series B		
4.000%, 12/01/24.....	655	686,945
Public Power Generation Agency (RB)		
5.000%, 01/01/29.....	45	48,063
TOTAL NEBRASKA.....		3,977,465
NEVADA — (1.1%)		
Clark County (GO) Series A		
5.000%, 07/01/25.....	2,700	2,945,747
Clark County NV Passenger Facility Charge Revenue (RB)		
5.000%, 07/01/26.....	2,000	2,230,852
5.000%, 07/01/28.....	2,850	3,297,214

	Face Amount	Value†
	(000)	
NEVADA — (Continued)		
Clark County School District (GO) (AGM) Series A		
5.000%, 06/15/28.....	2,000	\$ 2,308,791
Las Vegas Valley Water District (GO) Series B		
5.000%, 06/01/24.....	2,820	2,988,561
Las Vegas Valley Water District (GO) Series C		
5.000%, 06/01/24.....	2,845	3,015,055
5.000%, 06/01/28.....	1,870	2,174,310
Washoe County School District (GO)		
5.000%, 06/01/24.....	1,715	1,818,471
TOTAL NEVADA.....		20,779,001
NEW HAMPSHIRE — (0.2%)		
City of Portsmouth (GO)		
4.000%, 04/01/25.....	1,505	1,593,892
New Hampshire State (GO) Series C		
5.000%, 12/01/24.....	2,835	3,050,793
TOTAL NEW HAMPSHIRE.....		4,644,685
NEW JERSEY — (1.3%)		
City of Hoboken (GO)		
3.000%, 02/01/26.....	2,945	3,047,250
3.000%, 02/01/27.....	3,035	3,155,154
3.000%, 02/01/28.....	4,560	4,753,892
City of Princeton (GO)		
2.000%, 12/15/24.....	1,790	1,800,782
Monmouth County (GO)		
5.000%, 01/15/24.....	970	1,017,575
Montville Township (GO)		
3.000%, 10/01/25.....	505	523,913
New Jersey Economic Dev. Authority (RB) Series		
5.000%, 06/15/29.....	1,000	1,091,977
New Jersey State (GO)		
5.000%, 06/01/28.....	6,000	6,859,246
New Jersey State		
5.000%, 06/01/29.....	500	578,498
4.000%, 06/01/31.....	1,365	1,507,426
TOTAL NEW JERSEY.....		24,335,713
NEW MEXICO — (0.5%)		
5.000%, 07/01/24.....	2,800	2,975,947
City of Albuquerque (GO) Series B		
5.000%, 07/01/26.....	1,000	1,118,634
New Mexico State Severance Tax Permanent Fund (RB) Series A		
5.000%, 07/01/27.....	2,000	2,295,211

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
NEW MEXICO — (Continued)		
Santa Fe Public School District (GO) (ST AID WITHHLDG)		
5.000%, 08/01/24.....	2,000	\$ 2,128,630
TOTAL NEW MEXICO.....		8,518,422
NEW YORK — (4.4%)		
City of New York (GO) Series A		
5.000%, 08/01/24.....	3,860	4,112,971
5.000%, 08/01/26.....	7,015	7,860,054
City of New York (GO) Series B		
5.000%, 08/01/22.....	600	600,000
City of New York (GO) Series C		
5.000%, 08/01/22.....	1,500	1,500,000
City of New York (GO) Series D		
5.000%, 08/01/22.....	1,055	1,055,000
City of New York (GO) Series E		
5.000%, 08/01/23.....	6,000	6,207,514
5.000%, 08/01/26.....	2,500	2,801,160
City of New York (GO) Series H		
5.000%, 08/01/22.....	1,000	1,000,000
City of Syracuse (GO) Series B		
4.000%, 06/01/25.....	500	531,226
Dutchess County Local Dev. Corp. (RB) Series B		
5.000%, 07/01/28.....	130	144,221
Kingston City School District (GO) (ST AID WITHHLDG)		
3.000%, 06/01/26.....	2,000	2,086,359
New York City Industrial Dev. Agency (RB) (AGM)		
5.000%, 03/01/28.....	2,650	2,961,122
New York City Industrial Dev. Agency (RB)		
5.000%, 03/01/30.....	1,275	1,444,699
New York State Dormitory Authority (RB) (ETM) Series A		
5.000%, 12/15/22.....	1,395	1,413,288
5.000%, 02/15/25.....	4,055	4,395,380
New York State Dormitory Authority (RB) (ETM) Series D		
5.000%, 02/15/24.....	9,950	10,474,180
New York State Dormitory Authority (RB) Series A		
5.000%, 03/15/23.....	200	204,395
5.000%, 07/01/34.....	440	461,907

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
New York State Dormitory Authority (RB) Series B		
5.000%, 02/15/24.....	4,900	\$ 5,150,049
New York State Dormitory Authority (RB) Series C		
5.000%, 03/15/27.....	1,280	1,457,128
New York State Dormitory Authority (RB) Series E		
5.000%, 03/15/26.....	7,135	7,929,977
5.000%, 03/15/28.....	2,520	2,919,287
New York State Thruway Authority (RB) Series A-BID GRP 1		
5.000%, 03/15/29.....	5,000	5,872,263
New York State Urban Development Corp. (RB) Series A		
5.000%, 03/15/25.....	3,440	3,724,219
Town of Cheektowaga (GO)		
5.000%, 07/15/23.....	300	309,960
Town of Hempstead (GO)		
5.000%, 08/15/24.....	3,070	3,274,834
Town of Huntington (GO)		
2.000%, 12/01/23.....	100	100,740
Town of Oyster Bay (GO)		
5.000%, 08/01/29.....	165	193,049
Triborough Bridge & Tunnel Authority (RB) Series C-1		
4.000%, 11/15/27.....	1,250	1,383,866
TOTAL NEW YORK.....		81,568,848
NORTH CAROLINA — (4.8%)		
Charlotte-Mecklenburg Hospital Authority (The) (RB)		
5.000%, 01/15/38.....	2,720	2,864,979
City of Greensboro (GO) Series B		
5.000%, 10/01/27.....	4,430	5,120,254
Guilford County (GO)		
5.000%, 03/01/24.....	2,300	2,424,963
Guilford County (GO) Series A		
5.000%, 03/01/29.....	1,995	2,359,080
Guilford County (GO) Series B		
5.000%, 05/01/24.....	5,000	5,293,516
Mecklenburg County (GO)		
5.000%, 03/01/25.....	5,000	5,420,744
New Hanover County (GO)		
5.000%, 02/01/23.....	250	254,297
North Carolina Municipal Power Agency No. 1 (RB)		
5.000%, 01/01/32.....	1,375	1,577,782

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
NORTH CAROLINA — (Continued)		
North Carolina State (RB)		
5.000%, 03/01/25.....	2,815	\$ 3,047,416
5.000%, 03/01/33.....	50	57,006
North Carolina State (GO) Series A		
5.000%, 06/01/24.....	4,800	5,094,083
5.000%, 06/01/25.....	10,000	10,915,532
5.000%, 06/01/26.....	5,000	5,601,652
5.000%, 06/01/28.....	5,035	5,887,563
North Carolina State (GO) Series B		
5.000%, 06/01/25.....	10,545	11,510,428
North Carolina State (GO) Series D		
4.000%, 06/01/23.....	6,550	6,681,324
Wake County (GO)		
5.000%, 04/01/25.....	4,000	4,346,504
Wake County (GO) Series A		
5.000%, 03/01/28.....	2,000	2,328,173
Wake County (GO) Series B		
5.000%, 03/01/25.....	5,000	5,420,744
Wake County (GO) Series C		
5.000%, 03/01/24.....	3,000	3,160,577
TOTAL NORTH CAROLINA.....		89,366,617
NORTH DAKOTA — (0.2%)		
West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A		
5.000%, 08/01/24.....	3,330	3,544,168
OHIO — (4.4%)		
Akron Bath Copley Joint Township Hospital District (RB)		
5.000%, 11/15/29.....	250	289,646
American Municipal Power, Inc. (RB)		
5.000%, 02/15/28.....	235	269,095
Butler County (RB)		
4.000%, 11/15/35.....	1,000	1,004,373
Cincinnati City School District (COP)		
□ 5.000%, 12/15/28 (Pre- refunded @ \$100, 12/15/24)	2,000	2,153,763
City of Columbus (GO) Series 1		
5.000%, 07/01/26.....	4,260	4,773,947
City of Columbus (GO) Series 2017-1		
4.000%, 04/01/27.....	3,690	4,046,046
City of Columbus (GO) Series A		
2.000%, 08/15/22.....	6,160	6,161,598

	Face Amount	Value†
	(000)	
OHIO — (Continued)		
5.000%, 04/01/23.....	750	\$ 767,717
4.000%, 07/01/23.....	4,995	5,110,080
4.000%, 04/01/27.....	8,800	9,649,108
City of Columbus (GO) Series A		
4.000%, 04/01/24.....	4,000	4,160,410
Montgomery County (RB)		
5.000%, 08/01/30.....	1,350	1,535,755
4.000%, 08/01/39.....	1,400	1,417,327
Ohio State (GO) Series A		
5.000%, 09/15/22.....	750	753,284
5.000%, 06/15/24.....	800	849,961
5.000%, 03/01/25.....	3,525	3,821,625
5.000%, 09/01/25.....	5,635	6,192,200
Ohio State (GO) Series B		
5.000%, 08/01/24.....	2,970	3,167,065
5.000%, 09/01/24.....	2,665	2,848,690
5.000%, 09/01/27.....	625	719,669
5.000%, 09/15/27.....	1,500	1,728,349
Ohio State (GO) Series C		
5.000%, 08/01/27.....	6,900	7,933,424
Ohio State (GO) Series U		
5.000%, 05/01/28.....	4,325	5,035,332
Ohio State (GO) Series W		
4.000%, 05/01/24.....	785	817,610
4.000%, 05/01/25.....	785	834,603
Olentangy Local School District (GO)		
5.000%, 12/01/24.....	1,355	1,457,170
Upper Arlington City School District (GO) Series A		
5.000%, 12/01/27.....	3,190	3,671,585
Warrensville Heights City School District (GO) (BAM) Series A		
□ 5.250%, 12/01/55 (Pre- refunded @ \$100, 12/1/24)	1,000	1,080,135
TOTAL OHIO.....		82,249,567
OKLAHOMA — (1.0%)		
City of Tulsa (GO)		
5.000%, 03/01/24.....	10,050	10,583,076
5.000%, 03/01/26.....	6,250	6,937,442
Oklahoma County Independent School District No. 12 Edmond (GO)		
4.000%, 03/01/27.....	725	789,233
TOTAL OKLAHOMA.....		18,309,751
OREGON — (2.9%)		
City of Beaverton Water Revenue (RB)		
5.000%, 04/01/29.....	600	705,165

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**



	Face Amount	Value†
	(000)	
OREGON — (Continued)		
City of Portland (GO) Series A		
5.000%, 06/15/24.....	400	\$ 424,980
City of Portland Sewer System Revenue (RB)		
5.000%, 04/01/29.....	1,440	1,695,331
City of Portland Sewer System Revenue (RB) Series A		
5.000%, 10/01/23.....	700	728,113
5.000%, 06/15/26.....	1,560	1,743,194
City of Salem (GO)		
5.000%, 06/01/25.....	530	578,523
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)		
▣ 5.000%, 06/15/25 (Pre- refunded @ \$100, 6/15/24)	1,000	1,061,790
Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY)		
5.000%, 06/15/27.....	4,680	5,341,828
Lane County School District No. 4J Eugene (GO) (SCH BD GTY)		
5.000%, 06/15/29.....	4,855	5,754,631
Lane County School District No. 4J Eugene (GO) (SCH BD GTY) Series A		
5.000%, 06/15/23.....	3,355	3,457,019
Multnomah County School District No. 7 Reynolds (GO) (SCH BD GTY) Series A		
5.000%, 06/15/25.....	1,200	1,308,054
Oregon State (GO)		
5.000%, 06/01/24.....	500	530,634
Oregon State (GO)		
5.000%, 12/01/24.....	2,290	2,465,402
Oregon State (GO) Series A		
5.000%, 05/01/24.....	3,545	3,753,103
Oregon State (GO) Series H		
5.000%, 05/01/25.....	2,420	2,635,607
Oregon State Department of Transportation (RB) Series A		
▣ 5.000%, 11/15/27 (Pre- refunded @ \$100, 11/15/24)	150	161,156

	Face Amount	Value†
	(000)	
OREGON — (Continued)		
Oregon State Department of Transportation (RB) Series B		
5.000%, 11/15/26.....	3,530	\$ 3,984,005
Port of Portland Airport Revenue (RB) Series A		
5.000%, 07/01/29.....	2,255	2,628,986
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series C		
5.000%, 06/15/27.....	2,390	2,743,562
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D		
5.000%, 06/15/24.....	2,300	2,441,444
Washington County (GO)		
5.000%, 03/01/24.....	2,400	2,526,529
5.000%, 03/01/25.....	5,100	5,525,115
5.000%, 03/01/26.....	300	333,438
Water Environment Services Sewer Revenue (RB)		
5.000%, 06/01/24.....	1,045	1,107,853
5.000%, 06/01/25.....	1,395	1,520,288
TOTAL OREGON.....		55,155,750
PENNSYLVANIA — (0.9%)		
Chichester School District (GO) (AGM ST AID WITHHLDG)		
4.000%, 09/15/28.....	225	246,273
County of Montgomery PA (GO)		
5.000%, 07/01/29.....	3,000	3,571,232
Lebanon County (GO) (AGM)		
4.000%, 10/15/27.....	150	164,665
Monroeville Finance Authority (RB) Series B		
5.000%, 02/15/29.....	665	759,061
Montgomery County (GO)		
5.000%, 05/01/23.....	5,255	5,392,056
Montgomery County (GO) Series A		
5.000%, 01/01/25.....	2,390	2,579,127
Pennsylvania Economic Dev. Financing Authority (RB) Series A		
5.000%, 02/15/29.....	350	399,506
Pennsylvania Higher Educational Facilities Authority (RB)		
5.000%, 05/01/34.....	2,280	2,406,672

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
PENNSYLVANIA — (Continued)		
Pennsylvania State University (RB) Series E		
5.000%, 03/01/24.....	205	\$ 216,171
5.000%, 03/01/25.....	540	584,299
Snyder County Higher Education Authority (RB)		
5.000%, 01/01/27.....	340	364,636
TOTAL PENNSYLVANIA.....		16,683,698
RHODE ISLAND — (0.3%)		
Rhode Island State (GO) Series A		
5.000%, 08/01/22.....	550	550,000
Rhode Island State (GO) Series D		
5.000%, 08/01/22.....	685	685,000
Rhode Island Turnpike & Bridge Authority (RB)		
5.000%, 10/01/32.....	950	1,027,146
Rhode State Island (GO) Series B		
5.000%, 08/01/29.....	3,290	3,741,878
TOTAL RHODE ISLAND.....		6,004,024
SOUTH CAROLINA — (2.5%)		
Aiken County Consolidated School District (GO) (SCSDE)		
5.000%, 04/01/25.....	2,140	2,322,459
Beaufort County (GO) (ST AID WITHHLDG)		
5.000%, 03/01/24.....	1,135	1,195,752
Charleston County (GO)		
5.000%, 11/01/23.....	1,000	1,042,747
5.000%, 11/01/27.....	4,655	5,388,228
5.000%, 11/01/29.....	8,145	9,735,371
Charleston County (GO) (ST AID WITHHLDG) Series C		
5.000%, 11/01/27.....	2,855	3,304,702
Dorchester County School District No. 2 (GO) (SCSDE) Series B		
5.000%, 03/01/25.....	1,430	1,548,443
Grand Strand Water & Sewer Authority (RB) Series A		
5.000%, 06/01/25.....	1,085	1,182,761
Lexington County School District No. 1 (GO) (SCSDE) Series C		
4.000%, 02/01/24.....	3,590	3,717,130
Piedmont Municipal Power Agency (RB) Series C		
5.000%, 01/01/27.....	5,765	6,474,084

	Face Amount	Value†
	(000)	
SOUTH CAROLINA — (Continued)		
Piedmont Municipal Power Agency (RB) Series D		
4.000%, 01/01/33.....	1,000	\$ 1,040,445
Richland County School District No. 2 (GO) (SCSDE) Series A		
5.000%, 03/01/27.....	1,140	1,298,207
South Carolina State (GO) (ST AID WITHHLDG) Series A		
5.000%, 10/01/23.....	5,500	5,718,938
South Carolina State (GO) (ST AID WITHHLDG) Series B		
4.000%, 08/01/26.....	1,405	1,523,758
Spartanburg County (GO) (ST AID WITHHLDG) Series A		
3.000%, 04/01/25.....	1,000	1,029,445
TOTAL SOUTH CAROLINA.....		46,522,470
SOUTH DAKOTA — (0.1%)		
South Dakota State Building Authority (RB) Series A		
5.000%, 06/01/34 (Pre- refunded @ \$100, 6/1/24)	2,175	2,306,631
TENNESSEE — (3.8%)		
City of Knoxville TN Wastewater System Revenue (RB)		
5.000%, 04/01/29.....	3,260	3,838,040
City of Memphis (GO)		
5.000%, 05/01/25.....	3,840	4,175,633
City of Memphis (GO) Series A		
5.000%, 04/01/25.....	1,945	2,110,302
City of Sevierville (GO)		
5.000%, 06/01/30.....	3,285	3,913,608
Hamilton County (GO) Series A		
5.000%, 04/01/26.....	3,000	3,346,955
Knox County (GO)		
5.000%, 04/01/24.....	3,440	3,628,395
5.000%, 06/01/29.....	1,750	2,068,128
Metropolitan Government of Nashville & Davidson County (GO)		
5.000%, 01/01/26.....	5,880	6,507,932
5.000%, 07/01/27.....	3,510	4,028,096
4.000%, 07/01/28.....	10,000	11,057,783

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
TENNESSEE — (Continued)		
Metropolitan Government of Nashville & Davidson County (GO) Series		
5.000%, 01/01/30.....	1,970	\$ 2,355,944
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A		
5.000%, 07/01/27.....	1,910	2,187,093
Putnam County (GO)		
4.000%, 04/01/23.....	975	991,290
Sumner County (GO)		
5.000%, 06/01/24.....	720	763,037
5.000%, 06/01/25.....	1,750	1,907,678
Tennessee State (GO) Series A		
5.000%, 09/01/24.....	4,075	4,355,877
5.000%, 02/01/27.....	7,720	8,792,141
Tennessee State (GO) Series B		
5.000%, 08/01/25.....	1,000	1,096,448
Tennessee State School Bond Authority (RB) (ST INTERCEPT)		
▣ 5.000%, 11/01/35 (Pre- refunded @ \$100, 11/1/25)	3,000	3,306,179
TOTAL TENNESSEE.....		70,430,559
TEXAS — (16.2%)		
Alamo Community College District (GO)		
5.000%, 08/15/24.....	1,000	1,065,890
Aldine Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25.....	4,750	5,133,499
Alvin Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	1,000	1,051,969
Alvin Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/25.....	1,445	1,562,414
Austin Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/24.....	750	799,764
5.000%, 08/01/25.....	250	273,651
Bexar County (RB)		
5.000%, 08/15/27.....	680	767,706
Brazosport Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	3,105	3,266,849

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Brushy Creek Regional Utility Authority Inc (RB)		
4.000%, 08/01/32.....	1,000	\$1,049,092
Carroll Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/24.....	1,000	1,052,125
Central Texas Regional Mobility Authority (RB) Series D		
5.000%, 01/01/28.....	1,000	1,121,398
Central Texas Turnpike System (RB) Series A		
5.000%, 08/15/39.....	1,300	1,455,256
City of Amarillo (GO)		
2.000%, 02/15/24.....	4,900	4,929,427
4.000%, 02/15/24.....	1,555	1,611,339
2.000%, 02/15/25.....	5,015	5,051,923
4.000%, 02/15/25.....	1,620	1,712,012
City of Arlington (GO) Series A		
5.000%, 08/15/24.....	1,595	1,701,089
City of Arlington Water & Wastewater System Revenue (RB)		
5.000%, 06/01/26.....	1,180	1,312,251
City of Austin (GO) (ETM)		
5.000%, 09/01/24.....	10	10,638
City of Austin (GO)		
5.000%, 09/01/24.....	1,205	1,286,776
City of Bryan TX Electric System Revenue (RB)		
5.000%, 07/01/29.....	550	635,527
5.000%, 07/01/30.....	1,040	1,211,733
City of Carrollton (GO)		
5.000%, 08/15/24.....	1,835	1,957,434
City of Cedar Park (GO)		
5.000%, 02/15/29.....	500	583,892
City of Celina (GO)		
4.125%, 09/01/24.....	2,325	2,438,551
City of College Station (GO)		
5.000%, 02/15/29.....	330	384,890
City of Dallas Hotel Occupancy Tax Revenue (RB)		
4.000%, 08/15/27.....	620	660,419
City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
5.000%, 10/01/24.....	680	728,464
5.000%, 10/01/25.....	1,000	1,100,983
City of Denton (GO)		
3.000%, 02/15/24.....	3,615	3,689,680
4.000%, 02/15/25.....	3,790	3,995,584
5.000%, 02/15/29.....	2,150	2,526,018

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
City of El Paso Water & Sewer Revenue (RB)		
5.000%, 03/01/29.....	1,500	\$ 1,752,600
City of Fort Worth (GO) Series A		
5.000%, 03/01/25.....	5,000	5,407,540
City of Fort Worth Water & Sewer System Revenue (RB) Series A		
5.000%, 02/15/24.....	7,900	8,308,082
5.000%, 02/15/25.....	9,470	10,239,488
City of Garland (GO)		
5.000%, 02/15/25.....	2,030	2,192,844
City of Houston (GO) Series A		
5.000%, 03/01/25.....	500	540,622
City of Irving (GO)		
5.000%, 09/15/28.....	1,845	2,145,802
City of Lubbock (GO)		
5.000%, 02/15/23.....	1,000	1,019,119
City of New Braunfels (GO)		
5.000%, 02/01/28.....	1,000	1,147,853
City of Pearland (GO)		
5.000%, 03/01/25.....	3,885	4,190,409
City of Richardson (GO)		
5.000%, 02/15/27.....	1,715	1,943,756
City of Southlake (GO)		
3.000%, 02/15/23.....	1,510	1,521,342
City of Temple Utility System Revenue (RB)		
5.000%, 08/01/24.....	500	533,074
Clear Creek Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/25.....	2,175	2,352,294
Clear Lake City Water Authority (GO)		
5.000%, 03/01/29.....	355	407,522
Clifton Higher Education Finance Corp. (RB) (PSF-GTD) Series T		
5.000%, 08/15/31.....	670	795,156
Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/26.....	2,260	2,511,551
Corpus Christi Independent School District (GO) (PSF-GTD)		
4.000%, 08/15/23.....	330	338,421
4.000%, 08/15/24.....	410	428,676
Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/29.....	850	997,568

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Dallas Fort Worth International Airport (RB) Series A		
5.000%, 11/01/28.....	760	\$ 882,884
El Paso Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	500	533,569
Fort Bend Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	1,000	1,066,306
Fort Bend Independent School District (GO) (PSF-GTD) Series A		
4.000%, 08/15/23.....	620	635,951
4.000%, 08/15/24.....	500	522,366
Frisco Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	2,000	2,133,027
Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	1,000	1,051,812
Gulf Coast Authority		
5.000%, 10/01/33.....	895	1,074,624
Harris County (GO) Series A		
5.000%, 10/01/24.....	1,000	1,069,944
5.000%, 10/01/29.....	1,940	2,308,690
Harris County Cultural Education Facilities Finance Corp. (RB)		
5.000%, 11/15/26.....	1,035	1,145,123
5.000%, 05/15/28.....	1,495	1,674,620
5.000%, 07/01/29.....	2,125	2,449,620
Harris County Cultural Education Facilities Finance Corp. (RB) Series		
3.000%, 10/01/40.....	2,120	1,909,653
Harris County Flood Control District (GO) Series A		
5.000%, 10/01/24.....	670	715,975
Hays Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/23.....	1,355	1,403,026
Hidalgo County Drain District No. 1 (GO)		
5.000%, 09/01/22.....	1,000	1,002,914
Houston Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	1,000	1,051,499
5.000%, 02/15/26.....	7,020	7,778,432

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Houston Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/26.....	1,150	\$1,274,244
Humble Independent School District (GO) (PSF-GTD) Series A		
5.500%, 02/15/25.....	7,000	7,662,602
Hurst-Euless-Bedford Independent School District (GO) (PSF-GTD) Series B		
5.000%, 08/15/24.....	1,520	1,622,997
Katy Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25.....	1,000	1,082,034
Leander Independent School District (GO) (PSF-GTD) Series C		
5.000%, 08/15/24.....	2,000	2,132,612
Lower Colorado River Authority (RB) (AGM)		
5.000%, 05/15/26.....	500	554,111
Lower Colorado River Authority (RB)		
5.000%, 05/15/41.....	1,600	1,791,125
North Texas Municipal Water District Water System Revenue (RB)		
5.000%, 09/01/23.....	300	311,296
5.000%, 09/01/24.....	5,715	6,105,273
North Texas Municipal Water District Water System Revenue (RB) Series A		
5.000%, 09/01/28.....	2,000	2,343,270
Northside Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23.....	4,535	4,621,704
5.000%, 08/15/24.....	1,000	1,068,594
5.000%, 08/15/25.....	1,880	2,057,019
Northside Independent School District (GO) (PSF-GTD) Series A		
4.000%, 08/15/24.....	5,215	5,452,546
Northwest Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/24.....	1,695	1,782,822
Permanent University Fund - Texas A&M University System (RB)		
5.000%, 07/01/23.....	3,500	3,610,989

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Permanent University Fund - University of Texas System (RB) Series B		
5.000%, 07/01/26.....	5,500	\$ 6,152,488
Plano Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	11,000	11,569,935
Port Authority of Houston of Harris County Texas (GO) Series A-2		
5.000%, 10/01/23.....	355	369,047
San Antonio Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/26.....	4,340	4,867,326
San County Patricio (GO)		
5.000%, 04/01/29.....	150	173,969
Spring Independent School District (GO) (BAM)		
5.000%, 08/15/24.....	4,985	5,311,395
Tarrant County College District (GO)		
5.000%, 08/15/29.....	1,000	1,185,559
Tarrant Regional Water District (RB)		
6.000%, 09/01/24.....	3,450	3,752,159
Temple Independent School District (GO)		
5.000%, 02/01/29.....	500	584,452
5.000%, 02/01/30.....	1,000	1,186,122
Texas State (GO)		
5.000%, 04/01/23.....	5,000	5,117,106
5.000%, 10/01/23.....	15,345	15,959,471
5.000%, 10/01/26.....	2,845	3,210,150
Texas State (GO) Series A		
5.000%, 10/01/23.....	2,690	2,797,718
5.000%, 04/01/25.....	1,000	1,086,080
5.000%, 10/01/39 (Pre- refunded @ \$100, 10/1/24)	15,000	16,025,980
Texas Transportation Commission State Highway Fund (RB)		
5.000%, 10/01/25.....	10,000	11,006,580
5.250%, 04/01/26.....	300	337,006
5.000%, 10/01/26.....	4,360	4,919,598
Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 08/01/27.....	3,150	3,610,435
Trinity River Authority Central Regional Wastewater System Revenue		
5.000%, 08/01/29.....	250	295,149

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 02/01/29.....	500	\$ 581,820
University of Texas System (RB) Series C		
5.000%, 08/15/24.....	1,850	1,973,819
University of Texas System (RB) Series D		
5.000%, 08/15/26.....	2,000	2,254,639
University of Texas System (RB) Series E		
5.000%, 08/15/26.....	4,845	5,461,863
University of Texas System (RB) Series J		
5.000%, 08/15/25.....	2,500	2,741,618
5.000%, 08/15/26.....	1,530	1,724,799
Upper Trinity Regional Water District		
5.000%, 08/01/31.....	195	232,047
5.000%, 08/01/32.....	485	582,242
West Travis County Public Utility Agency (RB)		
6.500%, 08/15/27.....	765	922,427
Wichita Falls Independent School District (GO) (PSF-GTD)		
4.000%, 02/01/25.....	495	522,239
Willis Independent School District (GO)		
5.000%, 02/15/30.....	500	592,591
5.000%, 02/15/31.....	875	1,048,772
Ysleta Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/41 (Pre- refunded @ \$100, 8/15/25)	5,865	6,401,332
TOTAL TEXAS.....		303,343,168
UTAH — (1.9%)		
Canyons School District (GO) (SCH BD GTY) Series B		
5.000%, 06/15/25.....	2,750	3,000,856
City of Salt Lake City UT Public Utilities Revenue (RB)		
5.000%, 02/01/30.....	2,120	2,516,185
Nebo School District (GO) (SCH BD GTY)		
4.000%, 07/01/24.....	1,100	1,148,697
Salt County Lake (GO)		
5.000%, 12/15/26.....	1,095	1,241,718
Utah State (GO)		
5.000%, 07/01/24.....	12,350	13,135,698

	Face Amount	Value†
	(000)	
UTAH — (Continued)		
5.000%, 07/01/25.....	1,000	\$ 1,094,004
5.000%, 07/01/26.....	4,450	4,995,836
5.000%, 07/01/27.....	6,120	7,038,877
Utah State (GO) Series B		
5.000%, 07/01/24.....	1,010	1,074,256
TOTAL UTAH.....		35,246,127
VERMONT — (0.1%)		
Vermont State (GO) Series B		
5.000%, 08/15/23.....	1,270	1,315,681
5.000%, 08/15/24.....	1,000	1,067,553
Vermont State (GO) Series C		
4.000%, 08/15/23.....	225	230,788
TOTAL VERMONT.....		2,614,022
VIRGINIA — (3.9%)		
Arlington County Industrial Dev. Authority (RB)		
5.000%, 07/01/26.....	100	109,405
Chesterfield County (GO) (ST AID WITHHLDG)		
5.000%, 01/01/24.....	2,130	2,232,769
City of Alexandria (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/15/27.....	3,160	3,634,464
City of Hampton (GO) (ST AID WITHHLDG) (ETM) Series B		
5.000%, 09/01/22.....	330	330,945
City of Hampton (GO) (ST AID WITHHLDG) Series B		
5.000%, 09/01/22.....	600	601,763
City of Harrisonburg (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/15/25.....	3,000	3,267,300
City of Norfolk (GO) (ST AID WTHHLDG)		
5.000%, 08/01/28.....	2,405	2,812,117
City of Richmond (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/15/24.....	3,170	3,376,041
City of Richmond (GO) (ST AID WITHHLDG) Series B		
5.000%, 07/15/26.....	3,635	4,075,928
City of Richmond (GO) (ST AID WITHHLDG) Series D		
5.000%, 03/01/27.....	3,275	3,727,954
City of Richmond (GO) Series B		
5.000%, 07/15/25.....	5,350	5,854,147
City of Virginia Beach (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/15/23.....	2,725	2,817,050

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
5.000%, 02/01/25.....	2,590	\$ 2,798,194	Chelan County Public Utility District No. 1 (RB) Series A		
City of Virginia Beach (GO) (ST AID WITHHLDG) Series B			5.000%, 07/01/24.....	1,000	\$1,061,862
5.000%, 07/15/25.....	1,000	1,093,628	5.000%, 07/01/25.....	900	980,575
Commonwealth of Virginia (GO) Series A			City of Bellevue (GO) Series A		
5.000%, 06/01/24.....	2,250	2,387,851	4.000%, 12/01/24.....	335	353,031
5.000%, 06/01/25.....	500	545,051	City of Seattle (GO) Series A		
Commonwealth of Virginia (GO) (ST AID WITHHLDG) Series B			5.000%, 12/01/26.....	3,000	3,402,800
5.000%, 06/01/23.....	4,000	4,116,432	City of Seattle Drainage & Wastewater Revenue (RB)		
Fairfax County (GO) (ST AID WITHHLDG) Series A			5.000%, 07/01/27.....	8,400	9,627,125
5.000%, 10/01/24.....	5,000	5,364,104	City of Seattle Municipal Light & Power Revenue (RB) Series A		
5.000%, 10/01/26.....	1,000	1,131,356	5.000%, 07/01/24.....	2,265	2,409,983
5.000%, 10/01/27.....	1,000	1,156,882	City of Seattle Water System Revenue (RB)		
Henrico County (GO) (ST AID WITHHLDG)			5.000%, 09/01/22.....	6,000	6,016,298
5.000%, 08/01/27.....	1,680	1,934,216	5.000%, 08/01/24.....	1,790	1,907,675
5.000%, 08/01/28.....	2,905	3,400,339	Clark County Public Utility District No. 1 (RB)		
Henrico County Water & Sewer Revenue (RB)			5.000%, 01/01/24.....	270	282,639
5.000%, 05/01/25.....	3,345	3,643,962	Clark County School District No. 119 Battleground (GO) (SCH BD GTY)		
Loudoun County (GO) (ST AID WITHHLDG) Series A			4.000%, 12/01/22.....	2,630	2,652,299
5.000%, 12/01/24.....	2,490	2,680,126	King County (GO) Series A		
Loudoun County (GO) (ST AID WITHHLDG) Series B			5.000%, 06/01/28.....	3,555	4,144,152
5.000%, 12/01/25.....	500	552,899	5.000%, 06/01/29.....	2,050	2,429,824
Loudoun County Sanitation Authority (RB)			King County (GO) Series E		
5.000%, 01/01/28.....	4,480	5,193,131	5.000%, 12/01/25.....	975	1,076,818
Lynchburg Economic Dev. Authority (RB)			King County School District No. 210 Federal Way (GO) (SCH BD GTY)		
5.000%, 01/01/28.....	400	442,380	5.000%, 12/01/25.....	1,815	1,989,710
5.000%, 01/01/29.....	530	590,801	King County School District No. 400 Mercer Island (GO) (SCH BD GTY)		
Town of Leesburg (GO) (ST AID WITHHLDG)			5.000%, 12/01/22.....	1,145	1,158,658
5.000%, 01/15/24.....	3,555	3,730,937	King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B		
TOTAL VIRGINIA.....		73,602,172	5.000%, 12/01/25.....	2,425	2,679,898
WASHINGTON — (5.4%)			5.000%, 12/01/26.....	1,555	1,760,312
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)			King County School District No. 411 Issaquah (GO) (SCH BD GTY)		
5.000%, 12/01/24.....	2,000	2,150,805	5.000%, 12/01/23.....	3,500	3,658,071
Benton County School District No. 400 Richland (GO) (SCH BD GTY)			King County School District No. 414 Lake Washington (GO)		
5.000%, 12/01/22.....	4,705	4,760,335	4.000%, 12/01/24.....	2,850	2,996,698

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
WASHINGTON — (Continued)			WISCONSIN — (2.0%)		
King County Sewer Revenue (RB)			City of Madison (GO) Series A		
Series A			4.000%, 10/01/26.....	5,000	\$ 5,433,597
5.000%, 01/01/24.....	2,310	\$ 2,420,788	City of Milwaukee (GO) Series N4		
Snohomish County School District			5.000%, 04/01/27.....	4,000	4,495,341
No. 201 Snohomish (GO) (SCH			City of Oshkosh (GO) Series B		
BD GTY)			3.000%, 12/01/23.....	445	451,832
5.000%, 12/01/25.....	4,000	4,412,248	DeForest Area School District		
Spokane County (GO)			(GO)		
5.000%, 12/01/22.....	1,025	1,037,158	5.000%, 04/01/24.....	1,810	1,908,819
State of Washington (GO)			Dodge County (GO) Series A		
5.000%, 07/01/25.....	5,000	5,470,018	3.000%, 03/01/28.....	1,355	1,412,002
Washington State (GO)			Madison Metropolitan School		
4.000%, 07/01/29.....	3,000	3,368,366	District (GO) Series A		
Washington State (GO) Series A			2.000%, 03/01/24.....	2,235	2,247,574
5.000%, 08/01/23.....	750	776,015	Public Finance Authority (RB)		
Washington State (GO) Series B			4.000%, 07/01/37.....	655	674,746
5.000%, 07/01/24.....	2,200	2,341,253	University of Wisconsin Hospitals		
5.000%, 07/01/25.....	1,500	1,641,005	& Clinics (RB)		
Washington State (GO) Series C			5.000%, 04/01/28.....	1,000	1,152,876
5.000%, 02/01/23.....	1,500	1,526,684	Wisconsin State (GO)		
5.000%, 02/01/25.....	3,865	4,180,622	5.000%, 05/01/24.....	2,515	2,662,639
5.000%, 02/01/26.....	2,640	2,928,148	Wisconsin State (GO) Series 1		
Washington State (GO) Series D			5.000%, 05/01/29.....	1,500	1,782,806
5.000%, 07/01/23.....	3,800	3,921,208	Wisconsin State (GO) Series 3		
5.000%, 06/01/25.....	1,500	1,637,330	5.000%, 11/01/22.....	3,110	3,138,339
5.000%, 06/01/27.....	3,000	3,436,217	Wisconsin State (GO) Series A		
Washington State (GO) Series R-			5.000%, 05/01/24.....	3,695	3,911,908
2018D			5.000%, 05/01/25.....	7,885	8,600,853
5.000%, 08/01/25.....	3,635	3,985,587	TOTAL WISCONSIN.....		37,873,332
TOTAL WASHINGTON.....		100,582,215	TOTAL MUNICIPAL BONDS		
WEST VIRGINIA — (0.1%)			Cost (\$1,882,326,289).....		1,871,372,061
West Virginia State (GO) Series A			TOTAL INVESTMENTS — (100.0%)		
5.000%, 12/01/23.....	500	522,785	(Cost \$1,882,326,289)^.....		\$1,871,372,061
5.000%, 12/01/24.....	755	812,829			
TOTAL WEST VIRGINIA.....		1,335,614			

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$1,871,372,061	—	\$1,871,372,061
TOTAL.....	—	\$1,871,372,061	—	\$1,871,372,061

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**



	Face Amount	Value†
	(000)	
MUNICIPAL BONDS — (100.0%)		
ALABAMA — (0.6%)		
Infirmary Health System Special Care Facilities Financing Authority of Mobile (RB)		
3.000%, 02/01/30.....	350	\$ 350,294
4.000%, 02/01/38.....	750	752,714
University of South Alabama (RB) (AGM)		
4.000%, 04/01/38.....	250	262,537
TOTAL ALABAMA.....		1,365,545
ALASKA — (1.2%)		
Alaska Municipal Bond Bank Authority (RB) Series One		
5.000%, 05/01/27.....	250	281,554
Alaska State (GO) Series		
5.000%, 08/01/29.....	1,085	1,179,681
Alaska State (GO) Series A		
5.000%, 08/01/36.....	250	290,742
Alaska State (GO) Series B		
5.000%, 08/01/30.....	500	543,023
Borough of Matanuska-Susitna AK (RB)		
5.250%, 09/01/28.....	280	304,496
Borough of North Slope (GO) Series B		
5.000%, 06/30/27.....	415	474,754
TOTAL ALASKA.....		3,074,250
ARIZONA — (0.8%)		
City of Phoenix Civic Improvement Corp. (RB) Series A		
5.000%, 07/01/34.....	1,000	1,120,311
Maricopa County Industrial Dev. Authority (RB)		
3.250%, 01/01/37.....	250	236,896
Maricopa County Industrial Dev. Authority (RB) Series A		
4.000%, 09/01/37.....	375	379,645
Pinal County Electric District No. 3 (RB)		
5.000%, 07/01/28.....	150	172,818
TOTAL ARIZONA.....		1,909,670

	Face Amount	Value†
	(000)	
ARKANSAS — (0.4%)		
Arkansas Dev. Finance Authority (RB)		
5.000%, 09/01/28.....	30	\$ 33,349
5.000%, 09/01/30.....	10	11,269
North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)		
5.000%, 02/01/25.....	410	442,957
2.000%, 02/01/30.....	250	236,150
Pulaski County Special School District (GO) (ST AID WITHHLDG)		
2.000%, 02/01/29.....	250	240,564
TOTAL ARKANSAS.....		964,289
CALIFORNIA — (1.1%)		
California Health Facilities Financing Authority (RB) Series A		
5.000%, 04/01/33.....	250	281,983
City of Sacramento Transient Occupancy Tax Revenue (RB) Series		
5.000%, 06/01/26.....	250	275,103
Hesperia Community Redevelopment Agency Successor Agency (TAN) Series A		
3.375%, 09/01/37.....	500	454,993
Imperial Beach Redevelopment Agency Successor Agency (TAN)		
4.000%, 06/01/38.....	260	267,885
Lower Tule River Irrigation District (RB) Series A		
5.000%, 08/01/26.....	300	333,446
Mountain House Public Financing Authority (RB) (BAM) Series A		
4.000%, 12/01/29.....	165	182,437
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series SER 2020B		
4.000%, 05/01/40.....	210	212,346
Ukiah Public Financing Authority (RB)		
4.000%, 04/01/28.....	475	514,606

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Victor Valley Transit Authority (COP)		
3.000%, 07/01/37.....	225	\$ 208,940
Washington Township Health Care District (RB) Series A		
4.000%, 07/01/33.....	100	102,531
TOTAL CALIFORNIA.....		2,834,270
COLORADO — (1.8%)		
Cherokee Metropolitan District (RB) (BAM)		
4.000%, 08/01/34.....	175	190,472
Colorado Health Facilities Authority		
5.000%, 11/01/30.....	500	571,039
Colorado Health Facilities Authority (RB) Series A		
5.000%, 08/01/35.....	750	812,629
4.000%, 08/01/37.....	300	302,573
Colorado Health Facilities Authority (RB) Series A-		
5.000%, 08/01/25.....	25	26,670
Denver Health & Hospital Authority (COP)		
5.000%, 12/01/30.....	325	356,808
Denver Health & Hospital Authority (RB) Series A		
5.000%, 12/01/33.....	470	514,470
E-470 Public Highway Authority (RB) Series A		
5.000%, 09/01/34.....	200	230,002
5.000%, 09/01/36.....	300	342,481
Flying Horse Metropolitan District No. 2 (GO) (AGM) Series A		
4.000%, 12/01/40.....	430	446,324
Fossil Ridge Metropolitan District No. 3 (GO) (BAM)		
5.000%, 12/01/29.....	280	323,162
South Suburban Park & Recreation District (COP)		
5.000%, 12/15/31.....	280	321,301
Upper Eagle Regional Water Authority (RB) (AGM)		
5.000%, 12/01/29.....	100	118,708
TOTAL COLORADO.....		4,556,639
CONNECTICUT — (1.4%)		
City of Bridgeport (GO) Series A		
5.000%, 06/01/32.....	355	410,897
City of Bridgeport CT (GO)		
5.000%, 08/15/26.....	500	552,948

	Face Amount	Value†
	(000)	
CONNECTICUT — (Continued)		
City of New Haven (GO) Series A		
5.000%, 08/01/29.....	595	\$ 680,051
Connecticut State (GO) Series A		
4.000%, 04/15/38.....	500	515,547
Connecticut State Health & Educational Facilities Authority (RB) Series A		
5.000%, 07/01/34.....	245	274,308
Connecticut State Special Tax Revenue (RB)		
5.000%, 05/01/38.....	500	565,261
Connecticut State Special Tax Revenue (RB) Series A		
5.000%, 05/01/35.....	500	583,182
TOTAL CONNECTICUT.....		3,582,194
DELAWARE — (0.0%)		
Delaware Municipal Electric Corp. (RB)		
5.000%, 07/01/29.....	100	117,071
DISTRICT OF COLUMBIA — (0.5%)		
District of Columbia (RB)		
5.000%, 04/01/26.....	15	16,460
Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB) Series A		
5.000%, 10/01/32.....	250	284,976
Washington Convention & Sports Authority (RB) Series A		
5.000%, 10/01/29.....	655	769,019
Washington Metropolitan Area Transit Authority (RB)		
5.000%, 07/01/31.....	250	279,814
TOTAL DISTRICT OF COLUMBIA..		1,350,269
FLORIDA — (12.6%)		
Brevard County School District (COP)		
5.000%, 07/01/27.....	275	291,049
Broward County Tourist Dev. Tax Revenue (RB)		
4.000%, 09/01/38.....	1,000	1,028,871
Central Florida Expressway Authority (RB) (AGM)		
4.000%, 07/01/34.....	250	269,901

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
Central Florida Expressway Authority (RB) Series A		
4.000%, 07/01/37.....	250	\$ 255,133
Central Florida Expressway Authority (RB) Series D		
5.000%, 07/01/32.....	170	200,113
City of Gainesville Utilities System Revenue (RB) (ETM) Series A		
5.000%, 10/01/25.....	400	437,931
City of Gainesville Utilities System Revenue (RB) Series A		
5.000%, 10/01/25.....	1,210	1,327,871
City of Hollywood Water & Sewer Revenue (RB)		
5.000%, 10/01/28.....	250	292,235
City of Lakeland FL Department of Electric Utilities, Revenue Bonds (RB)		
5.000%, 10/01/24.....	900	963,347
5.000%, 10/01/25.....	1,295	1,423,670
City of Pompano Beach (GO)		
5.000%, 07/01/26.....	1,355	1,513,574
City of Tallahassee Energy System Revenue (RB)		
5.000%, 10/01/31.....	1,000	1,089,355
City of Tampa Sales Tax Revenue (RB)		
5.000%, 10/01/26.....	1,000	1,125,777
Country of Hillsborough Fl Wastewater Impact Fee (RB)		
5.000%, 05/01/34.....	750	884,422
County of Miami-Dade FL Water & Sewer System Revenue (RB)		
5.000%, 10/01/26.....	2,020	2,209,596
County of Seminole FL Water & Sewer Revenue (RB) Series A		
5.000%, 10/01/27.....	550	601,623
Duval County Public Schools (COP) Series B		
5.000%, 07/01/28.....	350	379,569
Florida Dev. Finance Corp. (RB)		
5.000%, 11/15/29.....	100	113,443
Hillsborough County School Board		
5.000%, 07/01/28.....	535	602,831
Hillsborough County School Board (COP)		
5.000%, 07/01/30.....	500	568,578

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
JEA Electric System Revenue (RB) Series THREE 2021A		
5.000%, 10/01/33.....	1,000	\$1,176,334
Miami-Dade County Aviation Revenue (RB)		
5.000%, 10/01/30.....	355	385,605
Miami-Dade County Educational Facilities Authority (RB) Series A		
5.000%, 04/01/33.....	375	409,488
Miami-Dade County Expressway Authority (RB) Series A		
5.000%, 07/01/33.....	300	322,524
Miami-Dade County Water & Sewer System Revenue (RB) Series B		
5.000%, 10/01/28.....	1,335	1,518,835
North Broward Hospital District (RB) Series B		
5.000%, 01/01/35.....	250	264,599
Pasco County (GO) Series A		
5.000%, 10/01/24.....	570	609,113
5.000%, 10/01/25.....	570	625,342
Pasco County School Board (COP) Series A		
5.000%, 08/01/31.....	1,000	1,189,847
Polk County School District (COP) Series A		
5.000%, 01/01/28.....	475	546,124
Reedy Creek Improvement District Utility Revenue (RB) Series 2018-1		
5.000%, 10/01/29.....	400	460,841
5.000%, 10/01/37.....	400	450,720
School Board of Miami-Dade County (COP) Series A		
5.000%, 05/01/31.....	450	478,099
School Board of Miami-Dade County/The (GO) (BAM) Series		
5.000%, 03/15/27.....	2,500	2,837,646
School District of Broward County (GO)		
5.000%, 07/01/27.....	1,585	1,812,541
School District of Broward County (COP) Series A		
5.000%, 07/01/32.....	460	505,792
South Florida Water Management District (COP)		
3.000%, 10/01/31.....	400	402,560
5.000%, 10/01/36.....	545	596,441
Town of Longboat Key (GO)		
5.000%, 08/01/24.....	375	399,042

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
FLORIDA — (Continued)			IDAHO — (0.2%)		
Volusia County School Board			Idaho Health Facilities Auth. (RB)		
(COP) Series A			5.000%, 03/01/37.....	425	\$ 461,841
5.000%, 08/01/30.....	500	\$ 588,188			
West Palm Beach Community			ILLINOIS — (5.6%)		
Redevelopment Agency (TAN)			Chicago O'Hare International		
5.000%, 03/01/28.....	260	283,661	Airport (RB) Series A		
TOTAL FLORIDA.....		31,442,231	5.000%, 01/01/31.....	250	290,007
GEORGIA — (0.9%)			Chicago Transit Authority Capital		
Board of Water Light & Sinking			Grant Receipts Revenue (RB)		
Fund Commissioners of The City			5.000%, 06/01/28.....	575	646,338
of Dalton (RB)			5.000%, 06/01/29.....	1,025	1,164,537
5.000%, 03/01/29.....	250	276,274	City of Chicago (RB)		
Board of Water Light & Sinking			□ 5.000%, 01/01/33 (Pre-		
Fund Commissioners of The City			refunded @ \$100, 1/1/25)	2,235	2,400,844
of Dalton/The (RB)			Cook County Community		
5.000%, 03/01/26.....	90	98,392	Consolidated School District No.		
Brookhaven Dev. Authority (RB)			34 Glenview (GO)		
5.000%, 07/01/34.....	250	284,586	5.000%, 12/01/25.....	1,000	1,101,016
City of Atlanta Department of			Cook County Sales Tax Revenue		
Aviation (RB) Series E			(RB) Series A		
5.000%, 07/01/34.....	375	425,365	4.000%, 11/15/39.....	100	102,070
Dev. Authority for Fulton County			Cook County Township High School		
(RB)			District No. 227 Rich Township		
5.000%, 10/01/30.....	400	464,024	(GO)		
Municipal Electric Authority of			3.000%, 12/01/24.....	400	409,290
Georgia (RB) Series			Grundy & Will Counties Community		
5.000%, 11/01/27.....	100	113,076	Unit School District No. 1 Coal		
Paulding County Hospital Authority			City (GO)		
(RB)			5.000%, 02/01/27.....	575	636,934
4.000%, 04/01/41.....	170	172,252	Illinois Finance Authority (RB)		
Private Colleges & Universities			5.000%, 01/01/27.....	1,000	1,130,215
Authority (RB)			5.000%, 02/15/31.....	500	549,418
5.000%, 10/01/27.....	200	225,169	Illinois Finance Authority (RB)		
5.000%, 10/01/28.....	170	193,234	Series A		
TOTAL GEORGIA.....		2,252,372	5.000%, 08/15/35.....	320	364,649
HAWAII — (0.6%)			Illinois Finance Authority (RB)		
Hawaii State Airports System			Series C		
Revenue (RB) Series D			4.000%, 02/15/33.....	200	206,265
5.000%, 07/01/29.....	315	367,242	Illinois State (GO)		
4.000%, 07/01/39.....	700	711,580	5.500%, 01/01/30.....	1,000	1,148,047
University of Hawaii (RB) Series B			4.000%, 06/01/37.....	100	98,088
3.000%, 10/01/31.....	500	512,973	Illinois State Toll Highway Authority		
TOTAL HAWAII.....		1,591,795	(RB) Series A		
			4.000%, 01/01/39.....	250	256,589
			Kane Cook & DuPage etc Counties		
			Community College District No.		
			509 Elgin (GO) Series B		
			4.000%, 12/15/26.....	225	243,663

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**  
CONTINUED

	Face Amount	Value†
	(000)	
ILLINOIS — (Continued)		
Knox & Warren Counties		
Community Unit School District		
No. 205 Galesburg (GO) (BAM)		
Series B		
4.000%, 01/01/27.....	500	\$ 541,435
Springfield Electric Revenue (RB)		
5.000%, 03/01/28.....	140	149,434
5.000%, 03/01/29.....	350	372,678
Village of Glencoe (GO) Series A		
3.000%, 12/15/24.....	915	940,581
Village of Schaumburg (GO) Series		
A		
4.000%, 12/01/26.....	500	536,429
Will County Community Unit School		
District No. 201-U Crete-Monee		
(GO) (BAM)		
▣ 5.000%, 01/01/27 (Pre-		
refunded @ \$100, 01/01/26)	270	298,361
5.000%, 01/01/27.....	240	264,539
Will County Community Unit School		
District No. 201-U Crete-Monee		
(GO) (AGM) Series B		
▣ 5.000%, 01/01/27 (Pre-		
refunded @ \$100, 01/01/26)	25	27,626
TOTAL ILLINOIS.....		13,879,053
INDIANA — (1.0%)		
Ball State University (RB) Series R		
5.000%, 07/01/29.....	255	286,767
City of Hobart (GO) (ST		
INTERCEPT) Series B		
3.000%, 01/01/26.....	300	304,618
Indiana Finance Authority (RB)		
5.000%, 07/01/29.....	400	452,177
Indiana Finance Authority (RB)		
Series A		
4.000%, 02/01/34.....	750	811,409
Indiana State University (RB)		
Series T		
4.000%, 10/01/39.....	110	111,213
Muncie Sanitary District (RB)		
(AGM) Series A		
5.000%, 07/01/27.....	350	394,639
TOTAL INDIANA.....		2,360,823

	Face Amount	Value†
	(000)	
IOWA — (0.6%)		
City of Sioux City (GO) Series C		
5.000%, 06/01/25.....	1,350	\$1,467,729
KENTUCKY — (2.1%)		
Campbell Kenton & Boone Counties		
Sanitation District No. 1 (RB)		
2.000%, 08/01/30.....	300	280,356
City of Hazard (RB)		
5.000%, 07/01/29.....	1,000	1,130,443
Eastern Kentucky University (RB)		
(BAM ST INTERCEPT) Series		
5.000%, 04/01/38.....	680	771,237
Kentucky Municipal Power Agency		
(RB) (NATL) Series A		
5.000%, 09/01/24.....	95	100,644
Kentucky State Property & Building		
Commission (RB)		
5.000%, 05/01/36.....	500	547,679
Kentucky State Property & Building		
Commission (RB) Series A		
5.000%, 11/01/29.....	525	597,434
Louisville/Jefferson County		
Metropolitan Government (RB)		
Series		
5.000%, 10/01/26.....	1,000	1,099,198
University of Louisville (RB) (BAM)		
Series B		
4.000%, 09/01/30.....	400	427,112
University of Louisville (RB) (ST		
INTERCEPT) Series C		
4.000%, 09/01/26.....	350	370,915
TOTAL KENTUCKY.....		5,325,018
LOUISIANA — (0.8%)		
City of New Orleans Sewerage		
Service Revenue (RB) Series B		
5.000%, 06/01/28.....	100	114,262
City of New Orleans Water System		
Revenue (RB)		
5.000%, 12/01/28.....	300	325,945
Lafourche Parish School Board		
(GO)		
5.000%, 03/01/28.....	550	628,650
5.000%, 03/01/29.....	40	46,285
Louisiana Public Facilities Authority		
(RB)		
5.000%, 05/15/31.....	250	279,665

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## DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†
	(000)	
LOUISIANA — (Continued)		
Tangipahoa Parish Hospital Service District No. 1 (RB)		
5.000%, 02/01/29.....	480	\$ 535,801
TOTAL LOUISIANA.....		1,930,608
MAINE — (0.1%)		
City of Portland General Airport Revenue (RB)		
5.000%, 01/01/27.....	210	227,292
MARYLAND — (0.4%)		
Maryland Health & Higher Educational Facilities Auth. (RB) Series		
4.000%, 01/01/35.....	1,000	1,012,047
MASSACHUSETTS — (0.9%)		
Commonwealth of Massachusetts (RB) (NATL)		
5.500%, 01/01/28.....	250	290,328
Massachusetts Dev. Finance Agency (RB)		
5.000%, 07/01/30.....	365	417,097
Massachusetts Dev. Finance Agency (RB) Series G		
5.000%, 07/01/33.....	300	340,618
Massachusetts Development Finance Agency (RB)		
5.000%, 10/01/29.....	100	115,481
Massachusetts Development Finance Agency (RB) Series		
5.000%, 01/01/24.....	70	72,976
Massachusetts Development Finance Agency (RB) Series I		
5.000%, 07/01/29.....	400	436,532
Massachusetts Transportation Trust Fund Metropolitan Highway System Revenue (RB) Series A		
5.000%, 01/01/33.....	445	507,655
TOTAL MASSACHUSETTS.....		2,180,687
MICHIGAN — (2.5%)		
Central Michigan University (RB)		
4.000%, 10/01/35.....	450	468,775
4.000%, 10/01/36.....	470	488,446
City of Dearborn Heights (GO) (BAM)		
3.000%, 05/01/27.....	855	894,425

	Face Amount	Value†
	(000)	
MICHIGAN — (Continued)		
City of Saginaw Water Supply System Revenue (RB) (AGM)		
4.000%, 07/01/29.....	500	\$ 549,260
Eastern Michigan University (RB) (BAM) Series A		
4.000%, 03/01/34.....	250	258,806
Farmington Public School District (GO) (BAM)		
3.375%, 05/01/34.....	250	253,161
Ferris State University (RB)		
5.000%, 10/01/27.....	400	442,686
Grand Traverse County Hospital Finance Authority (RB)		
5.000%, 07/01/29.....	200	230,689
Kalamazoo Public Schools (GO)		
4.000%, 05/01/25.....	20	21,086
Karegnondi Water Authority (RB)		
5.000%, 11/01/29.....	500	555,819
Michigan Finance Authority (RB)		
5.000%, 11/15/27.....	1,000	1,102,551
4.000%, 11/15/35.....	295	298,621
Wayne County Airport Authority (RB) Series A		
5.000%, 12/01/40.....	500	563,430
TOTAL MICHIGAN.....		6,127,755
MINNESOTA — (0.1%)		
Plymouth Intermediate District No. 287 (COP) Series A		
5.000%, 02/01/30.....	205	226,905
MISSISSIPPI — (0.4%)		
City of Jackson (GO)		
5.000%, 03/01/24.....	350	367,328
Mississippi Dev. Bank (RB)		
5.000%, 04/01/28.....	245	268,554
Mississippi State (RB) Series A		
5.000%, 10/15/23.....	390	404,254
TOTAL MISSISSIPPI.....		1,040,136
MISSOURI — (1.4%)		
City of Saint Charles (COP) Series B		
3.000%, 02/01/37.....	440	417,777
Jefferson City School District (COP)		
4.000%, 04/01/24.....	200	207,049

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
MISSOURI — (Continued)		
Jefferson County Consolidated School District No. 6 (GO) (ST AID DIR DEP) Series A		
3.000%, 03/01/34.....	140	\$ 139,627
Kansas City Industrial Dev. Authority (RB)		
5.000%, 03/01/30.....	15	17,415
5.000%, 03/01/33.....	450	511,778
Missouri Joint Municipal Electric Utility Commission (RB)		
5.000%, 01/01/27.....	1,145	1,284,804
Missouri State Health & Educational Facilities Authority (RB)		
5.000%, 11/15/29.....	350	398,051
Missouri State Health & Educational Facilities Authority (RB) Series A		
4.000%, 07/01/34.....	500	519,926
TOTAL MISSOURI.....		3,496,427
MONTANA — (0.2%)		
Montana Facility Finance Authority (RB) Series A		
4.000%, 06/01/35.....	500	511,140
NEVADA — (4.1%)		
City of North Las Vegas NV (GO) (BAM)		
5.000%, 06/01/28.....	545	627,215
Clark County Department of Aviation (RB) Series B		
5.000%, 07/01/32.....	375	429,926
5.000%, 07/01/40.....	500	559,319
Clark County NV (GO) Series B		
5.000%, 11/01/27.....	1,000	1,149,411
Clark County NV Passenger Facility Charge Revenue (RB)		
5.000%, 07/01/32.....	240	274,989
Clark County School District (GO) Series A		
5.000%, 06/15/28.....	300	338,849
Clark County School District (GO) (AGM) Series A		
4.000%, 06/15/40.....	395	406,074
Nevada State (GO) Series D		
5.000%, 04/01/27.....	2,105	2,277,026
Nevada System of Higher Education (RB)		
3.000%, 07/01/32.....	275	276,523

	Face Amount	Value†
	(000)	
NEVADA — (Continued)		
Washoe County NV (GO)		
5.000%, 07/01/24.....	735	\$ 780,612
Washoe County School District (GO)		
5.000%, 06/01/25.....	1,495	1,627,536
Washoe County School District (GO) Series B		
5.000%, 04/01/27.....	1,000	1,138,591
Washoe County School District (GO) (BAM)		
5.000%, 10/01/25.....	200	219,612
TOTAL NEVADA.....		10,105,683
NEW JERSEY — (1.8%)		
City of Vineland (GO) (AGM)		
3.000%, 10/01/28.....	500	511,823
Gloucester County Improvement Auth. (RB) (BAM)		
5.000%, 07/01/32.....	145	166,768
New Brunswick Parking Authority (RB) (BAM MUN GOVT GTD)		
5.000%, 09/01/27.....	325	353,970
New Jersey Educational Facilities Authority (RB) (AGM) Series		
5.000%, 07/01/28.....	100	113,433
New Jersey Educational Facilities Authority (RB) (AGM) Series A		
5.000%, 07/01/33.....	300	328,095
New Jersey Health Care Facilities Financing Authority (RB)		
5.000%, 10/01/23.....	315	327,167
New Jersey State (GO)		
4.000%, 06/01/30.....	500	549,403
New Jersey State		
4.000%, 06/01/31.....	250	276,085
New Jersey Transportation Trust Fund Authority (RB)		
5.250%, 06/15/31.....	260	274,644
New Jersey Turnpike Authority (RB) Series G		
3.250%, 01/01/38.....	865	825,404
Passaic Valley Sewerage Commission (RB) (AGM) Series J		
3.000%, 12/01/32.....	750	744,181
TOTAL NEW JERSEY.....		4,470,973

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
NEW YORK — (1.3%)		
Metropolitan Transportation Authority (RB) Series C-1		
5.000%, 11/15/30.....	1,000	\$1,087,330
Monroe County Industrial Dev. Corp. (RB)		
5.000%, 12/01/25.....	715	765,195
5.000%, 07/01/27.....	150	167,428
5.000%, 12/01/28.....	315	349,890
New York City Industrial Dev. Agency (RB) (AGM)		
3.000%, 01/01/33.....	500	495,857
Port Authority of New York & New Jersey (RB) Series		
5.000%, 11/15/28.....	300	341,411
TOTAL NEW YORK.....		3,207,111
NORTH CAROLINA — (1.0%)		
Charlotte-Mecklenburg Hospital Authority (The) (RB)		
5.000%, 01/15/38.....	1,495	1,574,685
North Carolina Capital Facilities Finance Agency (RB)		
4.000%, 05/01/34.....	490	506,560
North Carolina Municipal Power Agency No. 1 (RB) Series A		
5.000%, 01/01/29.....	400	460,480
TOTAL NORTH CAROLINA.....		2,541,725
NORTH DAKOTA — (0.1%)		
City of Grand Forks (RB)		
5.000%, 12/01/29.....	125	140,113
OHIO — (2.0%)		
American Municipal Power, Inc. (RB)		
5.000%, 02/15/29.....	1,565	1,812,318
Butler County (RB)		
4.000%, 11/15/35.....	1,000	1,004,373
City of Mansfield (GO) (BAM)		
5.000%, 12/01/25.....	190	207,262
Montgomery County (RB)		
5.000%, 08/01/28.....	360	405,107
4.000%, 08/01/39.....	600	607,426
4.000%, 08/01/40.....	500	505,611
Ohio Higher Educational Facility Commission (RB)		
5.000%, 12/01/26.....	275	301,794
4.000%, 05/01/40.....	10	9,860
TOTAL OHIO.....		4,853,751

	Face Amount	Value†
	(000)	
OKLAHOMA — (2.1%)		
City of Bixby OK (GO) Series A		
4.000%, 06/01/26.....	1,000	\$1,074,577
City of Oklahoma City (GO)		
2.000%, 03/01/26.....	2,000	1,998,406
Grady County School Finance Authority (RB)		
4.000%, 12/01/23.....	500	512,884
Oklahoma Dev. Finance Authority (RB)		
4.000%, 06/01/29.....	770	821,143
Oklahoma Turnpike Authority (RB) Series A		
5.000%, 01/01/28.....	500	575,421
University of Oklahoma (RB)		
5.000%, 07/01/27.....	215	239,215
TOTAL OKLAHOMA.....		5,221,646
OREGON — (0.5%)		
Deschutes County Hospital Facilities Authority (RB)		
5.000%, 01/01/28.....	215	240,524
Metro (RB)		
5.000%, 06/15/30.....	225	254,026
Salem Hospital Facility Authority (RB)		
5.000%, 05/15/31.....	575	618,591
5.000%, 05/15/37.....	200	215,729
TOTAL OREGON.....		1,328,870
PENNSYLVANIA — (4.1%)		
Allegheny County Hospital Development Authority (RB)		
4.000%, 07/15/38.....	1,125	1,132,334
Butler Area Sewer Authority (RB) (BAM) Series A		
2.000%, 07/01/29.....	300	290,761
Chester County School Authority (RB)		
5.000%, 03/01/28.....	235	258,786
City of Philadelphia (GO) Series A		
4.000%, 05/01/38.....	810	836,864
City of Philadelphia Airport Revenue (RB) Series A		
4.000%, 07/01/39.....	850	864,061
City of Philadelphia Airport Revenue (RB) Series B		
4.000%, 07/01/36.....	250	256,200
City of Philadelphia PA (GO) Series B		
5.000%, 02/01/37.....	500	557,385

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## DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED



	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
PENNSYLVANIA — (Continued)			SOUTH DAKOTA — (0.4%)		
Derry Township Industrial & Commercial Dev. Authority (RB)			Sioux Falls SD Sales Tax Revenue (RB) Series A		
4.000%, 11/15/29.....	400	\$ 436,491	5.000%, 11/15/26.....	860	\$ 966,829
DuBois Hospital Authority (RB)			South Dakota Health & Educational Facilities Authority (RB)		
5.000%, 07/15/32.....	250	271,550	3.250%, 09/01/32.....	130	130,268
Lancaster Higher Education Authority (RB) (BAM)			TOTAL SOUTH DAKOTA.....		1,097,097
5.000%, 10/01/28.....	500	570,783	TENNESSEE — (4.6%)		
Montgomery County Higher Education and Health Authority (RB) Series			City of Knoxville Electric System Revenue (RB) Series LL		
5.000%, 09/01/27.....	695	772,797	5.000%, 07/01/24.....	965	1,025,074
Pennsylvania Higher Educational Facilities Authority (RB)			5.000%, 07/01/25.....	970	1,059,445
5.000%, 05/01/29.....	80	85,866	City of Knoxville Gas System Revenue (RB) Series AA		
5.000%, 05/01/34.....	1,250	1,319,448	5.000%, 03/01/26.....	2,000	2,222,186
Pennsylvania Turnpike Commission (RB) Series B			Greeneville Health & Educational Facilities Board (RB) Series		
5.000%, 12/01/37.....	1,250	1,419,721	5.000%, 07/01/30.....	650	718,431
Philadelphia Gas Works Co. (RB) (AGM) Series A			Knox County Health Educational & Housing Facility Board (RB) Series A		
5.000%, 08/01/28.....	250	284,586	5.000%, 01/01/33.....	560	597,085
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B			Maury County (GO)		
5.000%, 09/01/28.....	245	283,554	5.000%, 04/01/25.....	825	895,115
Westmoreland County (GO) Series A			Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series		
5.000%, 08/15/29.....	500	581,041	5.000%, 07/01/30.....	85	92,144
TOTAL PENNSYLVANIA.....		10,222,228	Metropolitan Government of Nashville & Davidson County (GO)		
RHODE ISLAND — (0.0%)			5.000%, 01/01/28.....	1,000	1,115,885
City of Providence (GO) Series A			Metropolitan Government of Nashville & Davidson County TN (GO)		
5.000%, 01/15/26.....	100	109,137	5.000%, 01/01/27.....	1,000	1,119,617
SOUTH CAROLINA — (1.1%)			Sumner County (GO)		
College of Charleston (RB) Series A			5.000%, 06/01/24.....	940	996,187
3.000%, 04/01/32.....	750	755,130	Tennessee State (GO) Series B		
Piedmont Municipal Power Agency (RB) Series A			5.000%, 08/01/25.....	1,575	1,726,905
5.000%, 01/01/27.....	375	400,283	TOTAL TENNESSEE.....		11,568,074
Piedmont Municipal Power Agency (RB) Series D			TEXAS — (22.9%)		
4.000%, 01/01/33.....	500	520,222	Alamo Community College District (GO)		
South Carolina Public Service Authority (RB)			5.000%, 08/15/27.....	950	1,087,615
4.000%, 12/01/40.....	1,095	1,095,627			
TOTAL SOUTH CAROLINA.....		2,771,262			

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A 5.000%, 08/15/28.....	300	\$ 345,860
Bexar County (GO) 4.000%, 06/15/26.....	600	650,491
Brushy Creek Regional Utility Authority Inc (RB) 4.000%, 08/01/32.....	200	209,818
Central Texas Regional Mobility Authority (RB) 5.000%, 01/01/45 (Pre-refunded @ \$100, 07/01/26)	3,000	3,277,528
Central Texas Regional Mobility Authority (RB) Series B 5.000%, 01/01/39.....	500	550,181
4.000%, 01/01/40.....	755	762,987
Central Texas Turnpike System (RB) Series A 5.000%, 08/15/39.....	1,270	1,421,673
City of Austin (GO) Series A 5.000%, 09/01/24.....	10	10,679
City of Austin Airport System Revenue (RB) Series A 5.000%, 11/15/32.....	270	297,348
City of Austin Electric Utility Revenue (RB) Series A 5.000%, 11/15/25.....	2,060	2,264,882
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24.....	675	712,853
City of Celina (GO) 4.125%, 09/01/25.....	1,000	1,068,120
City of El Paso (GO) Series A 5.000%, 08/15/26.....	1,010	1,132,719
City of El Paso (GO) Series B 5.000%, 08/15/23.....	455	471,366
City of Fort Worth (GO) 4.000%, 03/01/29.....	1,010	1,070,093
City of Fort Worth (GO) Series A 5.000%, 03/01/25.....	505	546,162
City of Frisco (GO) 4.000%, 02/15/26.....	3,175	3,407,534
City of Garland (GO) 5.000%, 02/15/26.....	2,295	2,543,781
5.000%, 03/01/30.....	1,085	1,213,559
City of Hutto (GO) (BAM) Series A 3.000%, 08/01/27.....	515	534,433
City of Irving TX (GO) 5.000%, 09/15/26.....	240	269,797

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
City of League City (GO) 4.000%, 02/15/28.....	160	\$ 173,218
City of Mount Pleasant (GO) (AGM) 5.000%, 05/15/29.....	390	454,405
5.000%, 05/15/30.....	415	490,554
City of New Braunfels Utility System Revenue (RB) 5.000%, 07/01/25.....	1,145	1,242,411
City of Odessa (GO) 5.000%, 03/01/29.....	150	172,334
City of San Angelo (GO) 5.000%, 02/15/25.....	1,000	1,076,083
City of Waco (GO) Series A 4.000%, 02/01/25.....	2,000	2,104,534
Conroe Independent School District (GO) 5.000%, 02/15/32.....	3,995	4,362,041
Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25.....	585	633,142
Dallas County Utility & Reclamation District (GO) 5.000%, 02/15/26.....	795	872,584
Dallas Fort Worth International Airport (RB) 5.000%, 11/01/30.....	35	41,805
4.000%, 11/01/39.....	465	472,960
Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25.....	80	83,363
Fort Bend County Municipal Management District No. 1 (GO) (BAM) 2.000%, 09/01/30.....	245	223,119
Fort Bend County Municipal Utility District No. 57 (GO) (AGM) 2.000%, 04/01/28.....	350	343,370
Fort Bend County Municipal Utility District No. 58 (GO) (BAM) 2.000%, 04/01/24.....	100	99,969
Greater Greenspoint Redevelopment Authority (TAN) 4.000%, 09/01/34.....	250	266,041
Harris County (GO) Series A 5.000%, 10/01/26.....	500	548,222
Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 12/01/26.....	700	746,489
5.000%, 05/15/28.....	750	840,111

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
5.000%, 07/01/28.....	360	\$ 410,693
Harris County Cultural Education Facilities Finance Corp. (RB) Series		
3.000%, 10/01/40.....	100	90,078
Harris County Cultural Education Facilities Finance Corp. (RB) Series A		
5.000%, 05/15/31.....	510	571,808
Harris County Flood Control District (GO) Series A		
5.000%, 10/01/27.....	300	344,669
Houston Community College System (RB)		
5.000%, 04/15/26.....	1,155	1,250,630
Houston Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25.....	1,000	1,080,477
Hunt Memorial Hospital District Charitable Health (GO)		
5.000%, 02/15/28.....	250	279,085
Katy Independent School District (GO) (PSF-GTD) Series D		
5.000%, 02/15/25.....	1,010	1,092,854
Keller Independent School District (GO) (PSF-GTD) Series A		
▣ 5.000%, 02/15/33 (Pre- refunded @ \$100, 2/15/25)	2,500	2,694,298
Lone Star College System (GO) Series A		
5.000%, 02/15/26.....	2,500	2,757,449
Lower Colorado River Authority (RB)		
5.000%, 05/15/38.....	400	448,910
Mesquite Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/25.....	1,110	1,214,172
Pharr San Juan Alamo Independent School District (GO) (PSF-GTD)		
▣ 5.000%, 02/01/28 (Pre- refunded @ \$100, 02/01/25)	600	645,937
Point Aquarius Municipal Utility District (GO) (BAM)		
3.000%, 03/01/26.....	100	102,444
Port Freeport (RB) Series B		
5.000%, 06/01/29.....	350	392,788

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Roma Independent School District (GO) (PSF-GTD)		
4.000%, 02/15/26.....	540	\$ 578,208
Southwest Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/25.....	800	863,899
Stephen F Austin State University (RB)		
5.000%, 10/15/29.....	230	255,426
Texas Municipal Power Agency (RB) (AGM)		
3.000%, 09/01/32.....	200	199,108
Timber Lane Utility District (GO) (AGM) Series		
4.000%, 08/01/26.....	365	392,479
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 02/01/24.....	755	792,288
5.000%, 02/01/25.....	400	430,726
Waco Educational Finance Corp. (RB)		
5.000%, 03/01/35.....	675	757,541
5.000%, 03/01/36.....	250	283,009
TOTAL TEXAS.....		57,025,210
UTAH — (3.9%)		
Granite School District Board of Education (GO) (SCH BD GTY)		
5.000%, 06/01/25.....	1,000	1,089,812
Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 10/01/28.....	350	409,349
Murray City School District (GO) (SCH BD GTY)		
5.000%, 02/01/25.....	1,250	1,349,523
Ogden City School District (GO) (SCH BD GTY)		
5.000%, 06/15/26.....	2,500	2,802,531
Uintah County (GO)		
4.000%, 12/15/28.....	750	802,292
Washington Country School District Board of Education/St George		
5.000%, 03/01/30.....	2,880	3,237,851
TOTAL UTAH.....		9,691,358

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
VIRGINIA — (0.1%)		
Lynchburg Economic Dev. Authority (RB)		
5.000%, 01/01/29.....	190	\$ 211,797
WASHINGTON — (6.9%)		
Central Puget Sound Regional Transit Authority Sales & Rental Car Taxes Revenue (RB)		
▣ 5.000%, 11/01/45 (Pre- refunded @ \$100, 1/11/25)	610	673,885
City of Port Angeles Water & Wastewater Utility Revenue (RB)		
5.000%, 11/01/25.....	1,255	1,383,922
5.000%, 11/01/26.....	750	847,323
City of Seattle Drainage & Wastewater Revenue (RB)		
4.000%, 04/01/33.....	600	630,869
City of Seattle Solid Waste Revenue (RB)		
4.000%, 06/01/29.....	170	181,356
Energy Northwest (RB)		
4.000%, 07/01/27.....	250	262,641
King County (GO) Series A		
5.000%, 12/01/26.....	1,575	1,782,953
King County School District No. 210 Federal Way (GO) (SCH BD GTY)		
5.000%, 12/01/25.....	1,000	1,096,259
Klickitat County Public Utility District No. 1 (RB) (AGM) Series A		
5.000%, 12/01/28.....	275	319,710
Pierce County School District No. 10 Tacoma (GO) (SCH BD GTY) Series B		
5.000%, 12/01/26.....	510	577,337
Snohomish County School District No 201 Snohomish (GO) (SCH BD GTY)		
5.000%, 12/01/27.....	2,010	2,205,525
State of Washington (GO) Series R- 2020C		
5.000%, 07/01/24.....	1,210	1,287,689
Washington Health Care Facilities Auth. (RB)		
4.000%, 07/01/37.....	200	200,391
Washington Health Care Facilities Authority (RB) Series A-		
5.000%, 08/01/25.....	35	37,338
Washington State (GO)		
5.000%, 06/01/29.....	1,000	1,107,782

	Face Amount	Value†
	(000)	
WASHINGTON — (Continued)		
Washington State (GO) Series A-1		
5.000%, 08/01/26.....	1,000	\$ 1,093,683
Washington State (GO) Series B		
5.000%, 08/01/29.....	855	950,320
Washington State (GO) Series E		
5.000%, 02/01/27.....	570	596,765
Washington State (GO) Series R- 2018C		
5.000%, 08/01/27.....	1,005	1,155,520
Washington State (GO) Series R- 2018D		
5.000%, 08/01/25.....	665	729,138
TOTAL WASHINGTON.....		17,120,406
WEST VIRGINIA — (0.2%)		
West Virginia Hospital Finance Authority (RB)		
5.000%, 09/01/32.....	415	452,986
WISCONSIN — (4.7%)		
City of Kaukauna Electric System Revenue (RB) (AGM)		
4.000%, 12/15/30.....	800	877,904
City of Milwaukee (GO) Series		
4.000%, 04/01/28.....	300	319,754
City of Milwaukee (GO) Series B3		
3.000%, 03/01/30.....	610	617,133
City of Milwaukee Sewerage System Revenue (RB) Series S2		
5.000%, 06/01/27.....	200	224,648
City of Milwaukee WI (GO) Series		
5.000%, 04/01/26.....	450	495,640
City of Waukesha (GO) Series C		
5.000%, 10/01/26.....	260	290,818
Mequon & Thiensville School District (GO)		
2.000%, 03/01/25.....	1,345	1,348,195
Milwaukee Metropolitan Sewerage District (GO) Series A		
5.000%, 10/01/26.....	855	965,105
Public Finance Authority (RB)		
4.000%, 07/01/38.....	675	694,107
4.000%, 07/01/39.....	675	692,793

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## DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
River Falls School District (GO)			WPPI Energy (RB) Series A		
Series A			5.000%, 07/01/36.....	600	\$ 660,201
3.000%, 04/01/25.....	1,520	\$1,565,203	TOTAL WISCONSIN.....		11,823,497
Wisconsin Health & Educational			TOTAL MUNICIPAL BONDS		249,250,980
Facilities Authority (RB)			Cost (\$261,796,342).....		
5.000%, 04/04/32.....	595	668,251	TOTAL INVESTMENTS — (100.0%)		\$249,250,980
4.000%, 10/15/33.....	1,025	1,062,828	(Cost \$261,796,342)^.....		
5.000%, 07/01/34.....	220	234,815			
Wisconsin State (GO) Series A					
5.000%, 05/01/30.....	1,000	1,106,102			

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$249,250,980	—	\$249,250,980
TOTAL.....	—	\$249,250,980	—	\$249,250,980

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**

	Face Amount	Value†
	(000)	
MUNICIPAL BONDS — (100.0%)		
ALABAMA — (0.2%)		
Infirmary Health System Special Care Facilities Financing Authority of Mobile (RB)		
5.000%, 02/01/24.....	380	\$ 396,463
ALASKA — (2.4%)		
Alaska Municipal Bond Bank Authority (RB)		
5.000%, 12/01/23.....	680	709,607
City of Anchorage Electric Revenue (RB) Series A		
5.000%, 12/01/41 (Pre- refunded @ \$100, 12/1/24)	3,510	3,775,499
TOTAL ALASKA.....		4,485,106
ARIZONA — (0.1%)		
Arizona Health Facilities Authority (RB)		
5.000%, 12/01/26.....	100	106,171
CALIFORNIA — (3.6%)		
California Health Facilities Financing Authority (RB) Series A		
5.000%, 11/15/24.....	250	266,944
California State Public Works Board (RB) Series D		
5.000%, 05/01/24.....	1,985	2,099,403
City of Los Angeles (RN)		
4.000%, 06/29/23.....	615	629,044
County of Riverside CA (RN)		
5.000%, 06/30/23.....	735	757,579
County of Santa Cruz CA (RN)		
5.000%, 07/06/23.....	550	567,463
San Diego Unified School District		
4.000%, 06/30/23.....	520	531,564
State of California (GO)		
5.000%, 11/01/25.....	1,555	1,717,335
TOTAL CALIFORNIA.....		6,569,332
COLORADO — (0.9%)		
City & County of Denver CO Airport System Revenue (RB) Series A		
5.000%, 11/15/24.....	700	750,211

	Face Amount	Value†
	(000)	
COLORADO — (Continued)		
E-470 Public Highway Authority (RB) Series A		
5.000%, 09/01/26.....	850	\$ 949,323
TOTAL COLORADO.....		1,699,534
CONNECTICUT — (2.9%)		
City of Danbury (GO)		
3.000%, 07/13/23.....	3,500	3,543,046
City of New Haven (GO) Series A		
5.000%, 08/01/23.....	375	386,682
Connecticut State (GO)		
4.000%, 01/15/25.....	355	373,748
Connecticut State Health & Educational Facilities Authority (RB)		
5.000%, 07/01/27.....	600	655,963
Connecticut State Special Tax Revenue (RB)		
5.000%, 01/01/24.....	350	366,283
TOTAL CONNECTICUT.....		5,325,722
FLORIDA — (10.7%)		
City of Jacksonville (RB)		
5.000%, 10/01/23.....	395	409,930
Florida Keys Aqueduct Authority (RB)		
5.000%, 09/01/25.....	2,715	2,975,744
Florida State (GO)		
5.000%, 06/01/24.....	1,835	1,946,054
Florida State (GO) Series A		
5.000%, 07/01/24.....	1,000	1,063,229
Florida State (GO) Series B		
5.000%, 06/01/26.....	720	805,218
Florida State Department of Transportation Turnpike System Revenue (RB) Series A		
5.000%, 07/01/24.....	1,165	1,236,616
Fort Pierce Utilities Authority (RB) (AGM) Series A		
5.000%, 10/01/25.....	45	49,108
Indian River County District School Board (COP) Series A		
5.000%, 07/01/24.....	950	1,004,337
Miami-Dade County (GO)		
5.000%, 07/01/25.....	2,515	2,743,159

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
FLORIDA — (Continued)		
Miami-Dade County Expressway Authority (RB) Series		
4.000%, 07/01/23.....	820	\$ 834,602
School Board of Miami-Dade County (COP)		
5.000%, 11/01/25.....	900	960,253
School Board of Miami-Dade County/The (GO) (BAM) Series		
5.000%, 03/15/24.....	1,555	1,637,294
School District of Broward County (RN)		
4.000%, 06/30/23.....	3,500	3,572,686
School District of Broward County (COP)		
5.000%, 07/01/24.....	490	518,406
TOTAL FLORIDA.....		19,756,636
GEORGIA — (2.3%)		
Gainesville & Hall County Hospital Authority (RB)		
5.000%, 02/15/26.....	460	502,591
Georgia State (GO) Series A		
5.000%, 08/01/24.....	1,390	1,482,229
Municipal Electric Authority of Georgia (RB)		
4.000%, 11/01/24.....	500	519,842
Private Colleges & Universities Authority (RB)		
5.000%, 10/01/24.....	160	169,924
5.000%, 04/01/25.....	600	641,588
Troup County School District (GO)		
4.000%, 08/01/23.....	950	971,867
TOTAL GEORGIA.....		4,288,041
HAWAII — (1.4%)		
Hawaii State (GO)		
5.000%, 05/01/25.....	2,275	2,475,766
ILLINOIS — (4.5%)		
Chicago O'Hare International Airport (RB)		
5.000%, 01/01/24.....	750	784,353
Chicago Park District (GO) Series A		
▣ 5.000%, 01/01/37 (Pre- refunded @ \$100, 1/1/24)	485	507,424
Chicago Transit Authority Capital Grant Receipts Revenue (RB)		
5.000%, 06/01/23.....	1,600	1,641,728

	Face Amount	Value†
	(000)	
ILLINOIS — (Continued)		
City of Chicago IL (RB)		
▣ 5.000%, 01/01/31 (Pre- refunded @ \$100, 1/1/25)	3,000	\$3,222,609
Cook County (GO)		
5.000%, 11/15/26.....	700	781,148
Illinois Finance Authority (RB) Series A		
5.000%, 02/15/25.....	300	323,290
Illinois State (GO) Series		
5.000%, 12/01/24.....	500	530,538
Village of Bartlett (GO) Series A		
5.000%, 12/01/24.....	425	455,127
TOTAL ILLINOIS.....		8,246,217
INDIANA — (0.4%)		
Indianapolis Local Public Improvement Bond Bank (RB) Series A		
5.000%, 06/01/25.....	700	753,802
IOWA — (2.6%)		
City of Cedar Rapids (GO) Series A		
5.000%, 06/01/23.....	1,395	1,434,430
City of Davenport (GO) Series C		
4.000%, 06/01/24.....	1,260	1,312,232
City of Sioux City (GO) Series A		
3.000%, 06/01/24.....	500	511,754
City of Urbandale (GO)		
5.000%, 06/01/25.....	1,115	1,212,880
College Community School District (GO)		
3.000%, 06/01/24.....	345	353,110
TOTAL IOWA.....		4,824,406
KANSAS — (0.9%)		
City of Olathe (GO)		
5.000%, 08/01/23.....	500	515,843
Johnson County Unified School District No. 229 Blue Valley (GO) Series A		
5.000%, 10/01/24.....	1,090	1,165,035
TOTAL KANSAS.....		1,680,878
LOUISIANA — (0.1%)		
Ascension Parish School Board (GO)		
5.000%, 03/01/24.....	140	146,998

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
MARYLAND — (1.7%)		
Maryland State (GO)		
5.000%, 08/01/25.....	2,825	\$3,098,334
MASSACHUSETTS — (0.6%)		
City of Quincy (GO)		
4.000%, 07/07/23.....	1,000	1,020,459
MISSOURI — (1.3%)		
City of Columbia Water & Electric System Revenue (RB) Series B		
5.000%, 10/01/23.....	750	778,968
City of Kansas City (RB)		
5.000%, 09/01/24.....	140	148,760
Health & Educational Facilities Authority of the State of Missouri (RB)		
5.000%, 11/15/24.....	500	532,961
Missouri Joint Municipal Electric Utility Commission (RB) Series A		
5.000%, 01/01/24.....	850	887,837
TOTAL MISSOURI.....		2,348,526
NEBRASKA — (0.5%)		
City of Gretna (COP)		
5.000%, 12/15/25.....	380	405,607
Nebraska State Colleges Facilities Corp. (RB) (AGM)		
5.000%, 07/15/24.....	250	264,957
5.000%, 07/15/25.....	240	260,303
TOTAL NEBRASKA.....		930,867
NEVADA — (2.0%)		
Las Vegas Convention & Visitors Authority (RB)		
5.000%, 07/01/25.....	520	562,701
Nevada State (GO) Series B		
5.000%, 11/01/23.....	3,000	3,127,861
TOTAL NEVADA.....		3,690,562
NEW JERSEY — (2.6%)		
Borough of Edgewater (BAN)		
2.500%, 07/14/23.....	1,000	1,005,361
Hudson County Improvement Authority (RN) (CNTY GTD) Series B-		
3.000%, 08/04/23.....	260	262,634
New Jersey Economic Dev. Authority (RB)		
5.000%, 06/15/23.....	400	410,930
5.000%, 03/01/26.....	175	177,978
New Jersey State (GO)		
5.000%, 06/01/25.....	725	785,089

	Face Amount	Value†
	(000)	
NEW JERSEY — (Continued)		
New Jersey Transportation Trust Fund Authority (RB) Series AA		
5.000%, 06/15/23.....	100	\$ 102,741
Township of East Brunswick (BAN)		
3.500%, 07/18/23.....	1,000	1,015,312
Ventnor City		
2.500%, 07/12/23.....	1,000	1,006,362
TOTAL NEW JERSEY.....		4,766,407
NEW YORK — (4.0%)		
City of Rochester		
4.000%, 08/02/23.....	1,000	1,018,217
East Ramapo Central School District (GO) Series A		
3.000%, 05/31/23.....	500	504,691
Elmira City School District (GO)		
4.000%, 06/23/23.....	775	790,450
Evans-Brant Central School District (GO) Series B		
4.000%, 06/23/23.....	775	790,450
Hermon-DeKalb Central School District (GO)		
4.000%, 06/29/23.....	1,000	1,018,897
Horseheads Central School District (GO)		
3.000%, 06/22/23.....	655	662,380
New York State Dormitory Authority (RB)		
5.000%, 05/01/26.....	165	177,642
New York State Thruway Authority (RB) Series L		
5.000%, 01/01/26.....	340	374,408
Oswego City School District (BAN) (ST AID WITHHLDG)		
3.750%, 07/21/23.....	1,000	1,014,254
Town of Oyster Bay (GO)		
5.000%, 08/01/24.....	200	212,213
Utica School District (GO)		
3.000%, 06/22/23.....	750	757,384
TOTAL NEW YORK.....		7,320,986
NORTH CAROLINA — (0.6%)		
North Carolina Municipal Power Agency No. 1 (RB) Series A		
5.000%, 01/01/25.....	415	444,166
North Carolina Turnpike Authority (RB)		
5.000%, 02/01/24.....	650	678,259
TOTAL NORTH CAROLINA.....		1,122,425

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## DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED



	Face Amount	Value†
	(000)	
OHIO — (0.9%)		
Akron Bath Copley Joint Township Hospital District (RB)		
5.000%, 11/15/24.....	70	\$ 74,647
American Municipal Power, Inc. (RB)		
5.000%, 02/15/24.....	855	897,830
Ohio Higher Educational Facility Commission (RB)		
5.000%, 05/01/28.....	635	718,255
TOTAL OHIO.....		1,690,732
OKLAHOMA — (0.7%)		
City of Bixby (GO) Series A		
4.000%, 06/01/25.....	1,290	1,367,072
OREGON — (1.9%)		
Multnomah County School District No. 1 Portland (GO) (SCH BD GTY)		
5.000%, 06/15/25.....	1,555	1,696,848
Oregon State Department of Transportation (RB) Series A		
▣ 5.000%, 11/15/30 (Pre- refunded @ \$100, 11/15/24)	1,645	1,767,340
TOTAL OREGON.....		3,464,188
PENNSYLVANIA — (0.7%)		
City of Lancaster (GO) (BAM)		
5.000%, 05/01/24.....	650	684,806
Montgomery County Higher Education and Health Authority (RB)		
5.000%, 09/01/24.....	250	263,961
Pennsylvania Higher Educational Facilities Authority (RB) Series AW		
5.000%, 06/15/26.....	265	294,024
TOTAL PENNSYLVANIA.....		1,242,791
SOUTH CAROLINA — (0.4%)		
Piedmont Municipal Power Agency (RB) Series E		
5.000%, 01/01/23.....	750	759,331
TENNESSEE — (2.2%)		
Bedford County (GO)		
5.000%, 06/01/26.....	500	558,196
City of Chattanooga (GO) Series B		
5.000%, 10/01/24.....	1,800	1,928,685

	Face Amount	Value†
	(000)	
TENNESSEE — (Continued)		
City of Knoxville Electric System Revenue (RB)		
5.000%, 07/01/24.....	575	\$ 610,795
5.000%, 07/01/25.....	845	922,918
TOTAL TENNESSEE.....		4,020,594
TEXAS — (24.7%)		
Austin Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/25.....	500	547,302
Brownsville Utilities System Revenue (RB) Series A		
▣ 5.000%, 09/01/29 (Pre- refunded @ \$100, 9/1/23)	500	518,552
Bryan Electric System Revenue (RB)		
5.000%, 07/01/25.....	155	168,049
Channelview Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	515	548,293
City of Austin Water & Wastewater System Revenue (RB)		
5.000%, 11/15/24.....	2,665	2,864,871
City of Carrollton (GO)		
5.000%, 08/15/24.....	1,800	1,920,098
City of Corpus Christi (GO) Series B		
5.000%, 03/01/24.....	1,290	1,352,419
City of Dallas (GO)		
5.000%, 02/15/25.....	900	971,032
City of Denton (GO)		
5.000%, 02/15/24.....	545	572,726
5.000%, 02/15/25.....	855	922,701
City of El Paso (GO) Series A		
5.000%, 08/15/26.....	465	521,499
City of Fort Worth (GO)		
5.000%, 03/01/24.....	115	120,896
5.000%, 03/01/26.....	3,000	3,328,870
5.000%, 03/01/27.....	490	558,001
City of Georgetown Utility System Revenue (RB)		
5.000%, 08/15/25.....	290	315,153
City of Houston (GO)		
5.000%, 03/01/24.....	1,850	1,947,533
City of Irving (GO)		
4.000%, 09/15/24.....	1,000	1,047,021
Conroe Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/25.....	90	97,406

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Dallas Fort Worth International Airport (RB) Series F		
5.125%, 11/01/25.....	510	\$ 531,439
Frisco Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	100	105,213
Grand Parkway Transportation Corp. (RB)		
▣ 5.250%, 10/01/51 (Pre- refunded @ \$100, 10/01/23)	2,000	2,085,358
Harris County (GO)		
5.000%, 10/01/25.....	1,810	1,989,253
Harris County Cultural Education Facilities Finance Corp. (RB)		
5.000%, 12/01/26.....	540	575,863
5.000%, 05/15/27.....	500	554,188
5.000%, 07/01/28.....	285	325,132
Hurst-Euless-Bedford Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	1,250	1,334,701
Katy Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	45	47,339
Lewisville Independent School District (GO)		
5.000%, 08/15/24.....	805	858,209
Lone Star College System (GO) Series A		
5.000%, 02/15/24.....	2,400	2,523,974
Lower Colorado River Authority (RB)		
5.000%, 05/15/24.....	500	527,949
5.000%, 05/15/26.....	500	554,304
North Texas Tollway Authority (RB) Series A		
5.000%, 01/01/25.....	1,550	1,616,777
5.000%, 01/01/27.....	100	104,251
Northside Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24.....	520	555,669
Plano Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25.....	1,140	1,232,040
Prosper Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24.....	165	173,420
Richardson Independent School District (GO)		
5.000%, 02/15/24.....	270	284,074

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Stephen F Austin State University (RB)		
5.000%, 10/15/26.....	900	\$ 999,874
Tarrant County College District (GO)		
5.000%, 08/15/24.....	130	138,566
Tarrant Regional Water District Water Supply System Revenue (RB)		
▣ 5.000%, 03/01/30 (Pre- refunded @ \$100, 03/01/24)	1,000	1,052,881
Texas State (GO)		
5.000%, 08/01/24.....	170	181,210
Texas State (GO) Series A		
5.000%, 10/01/23.....	2,500	2,600,109
Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 08/01/26.....	1,390	1,559,156
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 02/01/24.....	600	629,632
University of Texas System (RB)		
5.000%, 08/15/24.....	1,040	1,109,606
West Travis County Public Utility Agency (RB)		
6.500%, 08/15/24.....	630	688,616
Wylie Independent School District (GO)		
5.000%, 08/15/25.....	2,075	2,271,025
TOTAL TEXAS.....		45,532,250
UTAH — (5.5%)		
Central Utah Water Conservancy District (RB) Series A		
5.000%, 10/01/24.....	1,160	1,240,878
City of Salt Lake City UT Public Utilities Revenue (RB)		
5.000%, 02/01/25.....	265	286,302
State of Utah (GO)		
5.000%, 07/01/26.....	1,000	1,122,660
Utah State (GO)		
5.000%, 07/01/25.....	2,500	2,735,009
Utah State (GO) Series B		
5.000%, 07/01/23.....	1,000	1,031,804
Utah Transit Authority (RB)		
▣ 5.000%, 06/15/37 (Pre- refunded @ \$100, 6/15/25)	2,440	2,662,805

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
UTAH — (Continued)			WISCONSIN — (Continued)		
▣ 5.000%, 06/15/38 (Pre-refunded @ \$100, 6/15/26)	1,000	\$ 1,091,313	City of Milwaukee (GO) Series N2		
			5.000%, 04/01/24.....	700	\$ 736,441
TOTAL UTAH.....		10,170,771	Madison Area Technical College (GO)		
WASHINGTON — (10.1%)			4.000%, 03/01/24.....	2,500	2,590,955
City of Seattle (GO) Series A			Madison Metropolitan School District (GO)		
5.000%, 12/01/25.....	1,365	1,509,881	3.000%, 03/01/24.....	2,080	2,124,019
City of Seattle WA Municipal Light & Power Revenue (RB) Series C			Onalaska School District (GO)		
5.000%, 10/01/24.....	1,045	1,119,015	▣ 3.250%, 04/01/28 (Pre-refunded @ \$100, 4/1/24)	400	410,334
City of Seattle WA Solid Waste Revenue (RB)			Wisconsin State (GO)		
5.000%, 08/01/25.....	1,395	1,526,115	5.000%, 05/01/24.....	2,500	2,646,758
City of Seattle Water System Revenue (RB)			▣ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/24)	2,000	2,115,981
5.000%, 08/01/24.....	1,060	1,129,685	Wisconsin State (GO) Series 1		
City of Seattle Water System Revenue			5.000%, 05/01/26 (Pre-refunded @ \$100, 5/1/23)	1,000	1,026,081
5.000%, 09/01/24.....	2,980	3,183,502	TOTAL WISCONSIN.....		12,220,677
Clark County Public Utility District No. 1 (RB)			TOTAL MUNICIPAL BONDS		
5.000%, 01/01/24.....	660	690,894	Cost (\$182,230,698).....		184,155,484
Energy Northwest (RB)			TOTAL INVESTMENTS — (100.0%)		
5.000%, 07/01/23.....	1,250	1,289,291	(Cost \$182,230,698)^.....		\$184,155,484
5.000%, 07/01/26.....	500	559,317			
King County Public Hospital District No. 1 (GO)			AGM	Assured Guaranty Municipal Corporation	
5.000%, 12/01/24.....	490	524,619	BAM	Build America Mutual	
King County School District No. 415 Kent (GO) (SCH BD GTY)			BAN	Bond Anticipation Note	
4.000%, 12/01/23.....	2,700	2,785,808	CNTY GTD	County Guarantee	
Washington State (GO)			GO	General Obligation	
5.000%, 07/01/24.....	1,000	1,064,206	PSF-GTD	Public School Fund Guarantee	
5.000%, 08/01/24.....	715	762,442	RB	Revenue Bond	
Washington State (GO) Series A-1			RN	Revenue Note	
5.000%, 08/01/26.....	500	546,841	SCH BD GTY	School Bond Guaranty	
Washington State (GO) Series R-C			ST	Special Tax	
5.000%, 07/01/23.....	1,335	1,377,582	ST AID WITHHLDG	State Aid Withholding	
Whatcom County School District No. 501 Bellingham (GO)			† See Security Valuation Note within the Notes to Schedules of Investments.		
5.000%, 12/01/23.....	540	564,242	▣ Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).		
TOTAL WASHINGTON.....		18,633,440	^^ See Federal Tax Cost Note within the Notes to Schedules of Investments.		
WISCONSIN — (6.6%)					
City of Beaver Dam (GO) (BAM) Series A					
5.000%, 03/01/24.....	440	462,207			
City of Milwaukee (GO)					
5.000%, 04/01/25.....	100	107,901			

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## DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$184,155,484	—	\$184,155,484
TOTAL.....	—	\$184,155,484	—	\$184,155,484

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## DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO SCHEDULE OF INVESTMENTS July 31, 2022

## (Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			▣ 5.000%, 10/01/39 (Pre- refunded @ \$100, 10/1/25)	1,690	\$1,856,820
Alum Rock Union Elementary School District (GO) Series A			California Health Facilities Financing Authority (RB) Series A		
5.000%, 08/01/23.....	780	\$ 805,086	5.000%, 02/01/24.....	600	627,810
5.000%, 08/01/24.....	600	636,153	5.000%, 10/01/24.....	1,020	1,084,609
Anaheim Public Financing Authority (RB)			5.000%, 11/15/24.....	5,605	5,984,889
▣ 5.000%, 05/01/39 (Pre- refunded @ \$100, 05/01/24)	5,500	5,815,028	5.000%, 11/15/25.....	150	163,864
▣ 5.000%, 05/01/46 (Pre- refunded @ \$100, 05/01/24)	6,045	6,391,244	5.000%, 02/01/26.....	3,040	3,267,409
Apple Valley Unified School District (GO)			5.000%, 11/15/26.....	1,000	1,112,456
5.000%, 08/01/26.....	780	806,031	5.000%, 02/01/27.....	525	563,532
Baldwin Park Unified School District (GO)			4.000%, 03/01/28.....	4,660	4,698,402
2.000%, 08/01/22.....	390	390,000	5.000%, 10/01/29.....	2,390	2,517,315
Bay Area Toll Authority (RB) Series			California Municipal Finance Authority (RB) Series A		
▣ 5.000%, 10/01/54 (Pre- refunded @ \$100, 10/01/24)	2,810	3,008,405	5.000%, 02/01/25.....	1,970	2,099,918
Bay Area Toll Authority (RB) Series F-1			5.000%, 02/01/26.....	1,135	1,225,982
▣ 5.000%, 04/01/54 (Pre- refunded @ \$100, 04/01/24)	1,820	1,920,908	5.000%, 02/01/28.....	750	835,746
Bay Area Toll Authority (RB) Series S-4			California Municipal Finance Authority (RB) Series B		
▣ 5.250%, 04/01/48 (Pre- refunded @ \$100, 4/1/23)	20,000	20,493,234	5.000%, 10/01/23.....	1,555	1,617,452
▣ 5.250%, 04/01/53 (Pre- refunded @ \$100, 4/1/23)	650	666,030	California State Department of Water Resources (RB) Series AP		
Berkeley Unified School District (GO) Series D			▣ 4.000%, 12/01/31 (Pre- refunded @ \$100, 6/1/23)	2,515	2,567,529
5.000%, 08/01/23.....	295	305,083	California State Department of Water Resources (RB) Series AS		
Burbank Unified School District (GO) Series A			5.000%, 12/01/24.....	230	247,836
▣ 5.000%, 08/01/29 (Pre- refunded @ \$100, 2/1/25)	1,055	1,141,423	▣ 5.000%, 12/01/28 (Pre- refunded @ \$100, 12/1/24)	1,000	1,077,549
California Health Facilities Financing Authority (RB)			California State Department of Water Resources (RB) Series AX		
5.000%, 11/15/23.....	775	807,680	5.000%, 12/01/25.....	3,060	3,388,984
5.000%, 11/15/24.....	100	106,662	California State Department of Water Resources (RB) (ETM)		
5.000%, 03/01/26.....	2,565	2,600,115	Series AS		
			5.000%, 12/01/22.....	35	35,410
			California State Public Works Board (RB)		
			5.000%, 11/01/24.....	1,300	1,353,264
			5.000%, 02/01/26.....	3,130	3,470,507
			5.000%, 06/01/28.....	4,400	4,511,429

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
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	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
California State Public Works Board (RB) Series		
5.000%, 11/01/22.....	2,475	\$2,496,930
California State Public Works Board (RB) Series A		
5.000%, 09/01/28.....	1,150	1,220,502
California State Public Works Board (RB) Series B		
5.000%, 05/01/23.....	695	713,074
California State Public Works Board (RB) Series D		
5.000%, 11/01/22.....	2,340	2,360,734
5.000%, 04/01/24.....	2,155	2,274,116
5.000%, 05/01/24.....	4,790	5,066,066
5.000%, 11/01/25.....	1,460	1,608,520
California State Public Works Board (RB) Series E		
5.000%, 11/01/24.....	1,000	1,072,669
California State Public Works Board (RB) Series F		
5.000%, 05/01/24.....	1,795	1,898,453
California State University (RB) Series		
▣ 5.000%, 11/01/25 (Pre- refunded @ \$100, 11/1/24)	470	505,019
▣ 5.000%, 11/01/27 (Pre- refunded @ \$100, 11/1/24)	1,480	1,590,272
California State University (RB) Series A		
5.000%, 11/01/22.....	1,100	1,109,940
5.000%, 11/01/23.....	4,350	4,536,501
▣ 5.000%, 11/01/27 (Pre- refunded @ \$100, 11/1/22)	1,025	1,034,289
▣ 5.000%, 11/01/32 (Pre- refunded @ \$100, 11/1/24)	915	983,175
Calleguas Municipal Water District (RB) Series A		
▣ 5.000%, 07/01/29 (Pre- refunded @ \$100, 05/01/24)	1,310	1,394,110
Carlsbad Unified School District (COP)		
4.000%, 10/01/23.....	150	154,230
4.000%, 10/01/24.....	125	130,984
4.000%, 10/01/25.....	100	106,683
Carlsbad Unified School District (GO) Series B		
2.000%, 08/01/23.....	785	788,925
Central Contra Costa Sanitary District (COP)		
5.000%, 09/01/23.....	5,125	5,315,158

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Chabot-Las Positas Community College District (GO)		
5.000%, 08/01/24.....	4,540	\$ 4,831,065
▣ 5.000%, 08/01/30 (Pre- refunded @ \$100, 8/1/23)	3,500	3,622,467
Chico Unified School District (GO) Series		
3.000%, 08/01/23.....	570	578,358
Chino Valley Unified School District (GO)		
4.000%, 08/01/23.....	750	768,468
Chino Valley Unified School District (GO) Series C		
4.000%, 08/01/23.....	275	281,771
4.000%, 08/01/24.....	125	130,549
4.000%, 08/01/25.....	275	292,531
City & County of San Francisco (GO)		
5.000%, 06/15/24.....	1,245	1,321,327
5.000%, 06/15/26.....	1,170	1,241,060
5.000%, 06/15/27.....	1,860	1,914,427
City & County of San Francisco (GO) Series B		
2.000%, 06/15/23.....	1,000	1,004,595
City & County of San Francisco (GO) Series R1		
5.000%, 06/15/23.....	1,250	1,288,010
City & County of San Francisco CA (GO)		
4.000%, 06/15/25.....	1,500	1,592,140
City & County of San Francisco CA (COP) Series R1		
4.000%, 09/01/30.....	5,215	5,310,414
City of Long Beach Airport System Revenue (RB) (AGM) Series A		
5.000%, 06/01/24.....	150	158,798
5.000%, 06/01/25.....	200	216,634
5.000%, 06/01/26.....	200	221,868
City of Los Angeles (RN)		
4.000%, 06/29/23.....	15,710	16,068,741
City of Oakland (GO) Series C-1		
5.000%, 07/15/24.....	3,580	3,807,696
5.000%, 07/15/25.....	3,110	3,399,300
City of Rancho Cordova (ST)		
4.000%, 09/01/24.....	125	130,107
4.000%, 09/01/25.....	150	158,589
City of Riverside Sewer Revenue (RB) Series A		
5.000%, 08/01/31.....	1,000	1,079,035

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
City of San Francisco Public Utilities Commission Water Revenue (RB)		
5.000%, 11/01/22.....	1,345	\$1,357,425
5.000%, 11/01/23.....	3,240	3,380,970
City of San Mateo (ST)		
5.000%, 09/01/24.....	125	132,821
5.000%, 09/01/25.....	280	303,905
5.000%, 09/01/26.....	250	277,141
Contra Costa Community College District (GO)		
▣ 5.000%, 08/01/24 (Pre- refunded @ \$100, 8/1/22)	600	600,000
▣ 5.000%, 08/01/38 (Pre- refunded @ \$100, 08/01/23)	3,600	3,725,966
Contra Costa Water District (RB) Series W		
5.000%, 10/01/22.....	590	593,521
5.000%, 10/01/23.....	1,515	1,575,666
County of Los Angeles CA (RN)		
4.000%, 06/30/23.....	9,290	9,502,583
County of Riverside CA (RN)		
5.000%, 06/30/23.....	3,845	3,963,119
County of Santa Cruz CA (RN)		
5.000%, 07/06/23.....	7,290	7,521,461
Delano Union School District (GO) (AGM)		
4.000%, 02/01/23.....	245	248,051
4.000%, 02/01/24.....	275	284,490
4.000%, 02/01/25.....	300	315,389
4.000%, 02/01/26.....	315	336,315
Desert Community College District (GO)		
4.000%, 08/01/22.....	800	800,000
Desert Community College District (GO) Series A-		
4.000%, 08/01/23.....	1,500	1,537,840
Dublin Unified School District (GO) Series A-2		
5.000%, 08/01/23.....	3,000	3,104,364
5.000%, 08/01/24.....	510	542,904
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A		
5.000%, 06/01/24.....	110	116,822
5.000%, 06/01/25.....	150	164,038
East Bay Regional Park District (GO) Series A-2		
5.000%, 09/01/24.....	5,000	5,344,634
East Side Union High School District (GO)		
5.000%, 08/01/23.....	375	388,349

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
5.000%, 08/01/24.....	275	\$ 293,808
East Side Union High School District (GO) Series C		
2.000%, 08/01/24.....	6,420	6,450,021
Eastern Municipal Water District (RB) Series A		
3.000%, 07/01/24.....	1,545	1,582,642
El Camino Community College District Foundation (GO) Series D		
3.000%, 08/01/22.....	160	160,000
El Dorado Irrigation District (RB) (AGM) Series A		
▣ 5.000%, 03/01/34 (Pre- refunded @ \$100, 3/1/24)	3,000	3,161,544
▣ 5.250%, 03/01/39 (Pre- refunded @ \$100, 3/1/24)	4,000	4,230,945
El Rancho Unified School District (GO) (BAM) Series C		
5.000%, 08/01/25.....	675	734,109
Evergreen School District (GO)		
2.000%, 08/01/23.....	3,000	3,013,814
Foothill-De Anza Community College District (GO)		
▣ 5.000%, 08/01/26 (Pre- refunded @ \$100, 08/01/24)	1,150	1,226,774
Fremont Unified School District/Alameda County (GO) Series		
▣ 4.000%, 08/01/46 (Pre- refunded @ \$100, 8/1/24)	5,000	5,232,868
Fremont Union High School District (GO)		
▣ 4.000%, 08/01/43 (Pre- refunded @ \$100, 8/1/23)	5,500	5,636,534
Fremont Union High School District (GO) Series A		
2.000%, 08/01/22.....	1,000	1,000,000
2.000%, 08/01/23.....	730	733,723
Fresno Unified School District (GO) (AGM) Series A		
▣ 5.000%, 08/01/25 (Pre- refunded @ \$100, 8/1/22)	1,000	1,000,000
Fresno Unified School District (GO) Series D		
2.000%, 08/01/23.....	1,600	1,608,001

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Gilroy School Facilities Financing Authority (RB) Series A		
▣ 5.000%, 08/01/46 (Pre- refunded @ \$100, 8/1/23)	3,000	\$ 3,104,972
Gilroy Unified School District (GO) (AGM)		
4.000%, 08/01/23.....	1,915	1,962,924
▣ 5.000%, 08/01/27 (Pre- refunded @ \$100, 8/1/24)	1,500	1,600,140
Glendale Community College District (GO) Series B		
4.000%, 08/01/23.....	525	537,716
Golden State Tobacco Securitization Corp. (RB) (ST APPROP)		
▣ 5.000%, 06/01/40 (Pre- refunded @ \$100, 6/1/25)	10,000	10,918,439
Grossmont Union High School District (GO) Series E		
▣ 5.000%, 08/01/43 (Pre- refunded @ \$100, 8/1/23)	3,770	3,901,915
Grossmont Union High School District (GO) Series J2		
4.000%, 08/01/23.....	1,000	1,025,025
Grossmont-Cuyamaca Community College District (GO)		
5.000%, 08/01/23.....	1,640	1,696,389
Hartnell Community College District (GO) Series B		
4.000%, 08/01/22.....	1,015	1,015,000
Huntington Beach City School District (GO) Series C		
4.000%, 08/01/22.....	180	180,000
Indio Finance Authority (RB)		
5.000%, 11/01/24.....	125	133,405
5.000%, 11/01/25.....	225	245,322
5.000%, 11/01/26.....	300	334,202
Inglewood Unified School District (GO) (AGM) Series A		
4.000%, 08/01/22.....	1,100	1,100,000
4.000%, 08/01/23.....	1,125	1,150,107
Kern Community College District (GO) Series C		
4.000%, 08/01/22.....	575	575,000

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Kern High School District (GO)		
5.000%, 08/01/24.....	600	\$ 638,955
La Quinta Redevelopment Agency Successor Agency (TAN)		
▣ 5.000%, 09/01/28 (Pre- refunded @ \$100, 9/1/23)	1,500	1,554,175
Las Lomitas Elementary School District (GO) Series B		
2.000%, 07/01/23.....	1,315	1,321,632
Local Public Schools Funding Authority School Improvement District No. 2016-1 (GO) (BAM) Series A		
5.000%, 08/01/22.....	1,500	1,500,000
Lodi Unified School District (GO)		
3.000%, 08/01/23.....	750	761,446
5.000%, 08/01/24.....	600	640,423
5.000%, 08/01/25.....	500	547,455
Long Beach Bond Finance Authority (RB)		
5.000%, 08/01/24.....	625	665,324
Long Beach Community College District (GO) Series D		
4.000%, 08/01/23.....	1,825	1,870,305
4.000%, 08/01/24.....	1,285	1,344,110
Los Angeles Community College District (GO) Series A		
5.000%, 08/01/23.....	2,670	2,762,614
▣ 5.000%, 08/01/27 (Pre- refunded @ \$100, 8/1/24)	1,000	1,066,760
▣ 5.000%, 08/01/28 (Pre- refunded @ \$100, 8/1/24)	1,010	1,077,428
▣ 5.000%, 08/01/31 (Pre- refunded @ \$100, 8/1/24)	6,565	7,003,279
Los Angeles Community College District (GO) Series F		
5.000%, 08/01/23.....	6,200	6,415,059
Los Angeles Community College District (GO) Series G		
5.000%, 08/01/23.....	3,360	3,476,548

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Los Angeles County Metropolitan Transportation Authority (RB) Series A		
5.000%, 07/01/23.....	8,000	\$8,265,575
5.000%, 07/01/24.....	2,890	3,084,046
Los Angeles County Metropolitan Transportation Authority (RB) Series B		
5.000%, 07/01/23.....	1,125	1,163,079
Los Angeles County Metropolitan Transportation Authority (RB) Series C		
5.000%, 07/01/23.....	1,500	1,550,772
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue (RB) Series A		
5.000%, 07/01/24.....	2,900	3,094,718
Los Angeles County Public Works Financing Authority (RB) Series F		
5.000%, 12/01/23.....	300	313,793
5.000%, 12/01/24.....	245	263,766
Los Angeles Department of Water & Power (RB) Series		
5.000%, 07/01/26.....	1,870	1,987,142
Los Angeles Department of Water & Power (RB) Series B		
5.000%, 07/01/31.....	4,675	4,872,399
Los Angeles Department of Water & Power (RB) Series C		
5.000%, 07/01/24.....	3,200	3,402,332
Los Angeles Department of Water & Power Power System Revenue (RB)		
5.000%, 07/01/25.....	2,835	3,012,593
Los Angeles Department of Water & Power Power System Revenue (RB) Series A		
5.000%, 07/01/23.....	2,360	2,435,495
5.000%, 07/01/24.....	1,640	1,743,694
Los Angeles Department of Water & Power Water System Revenue (RB) Series A		
5.000%, 07/01/31.....	3,355	3,700,513
Los Angeles Department of Water & Power Water System Revenue (RB) Series B		
5.000%, 07/01/24.....	1,000	1,064,206
5.000%, 07/01/25.....	1,900	2,082,020

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Water System Revenue (RB) Series C		
5.000%, 07/01/24.....	300	\$ 319,262
5.000%, 07/01/25.....	500	547,900
Los Angeles Unified School District (GO)		
5.000%, 07/01/24.....	2,500	2,659,537
5.000%, 07/01/25.....	1,465	1,601,839
Los Angeles Unified School District (GO) Series A		
5.000%, 07/01/23.....	20,040	20,679,212
5.000%, 07/01/24.....	5,485	5,835,024
Los Angeles Unified School District (GO) Series B-1		
4.000%, 07/01/24.....	1,025	1,071,169
Los Rios Community College District (GO)		
5.000%, 08/01/25.....	500	548,994
Manhattan Beach Unified School District (GO) Series B		
3.000%, 09/01/23.....	1,140	1,157,469
Menifee Union School District (GO) Series C		
3.000%, 08/01/22.....	200	200,000
4.000%, 08/01/23.....	505	517,029
Merced Community College District (GO)		
5.000%, 08/01/24.....	50	53,206
Midpeninsula Regional Open Space District (GO) Series A		
5.000%, 09/01/23.....	1,385	1,436,845
Miracosta Community College District (GO) Series B		
4.000%, 08/01/23.....	2,000	2,050,654
Modesto Irrigation District (RB) Series B		
5.000%, 10/01/25.....	1,000	1,097,738
Morgan Hill Redevelopment Agency Successor Agency (TAN) Series A		
▣ 5.000%, 09/01/33 (Pre- refunded @ \$100, 9/1/23)	1,750	1,816,085
Mount Diablo Unified School District (GO)		
4.000%, 08/01/24.....	1,425	1,488,543
Mount San Antonio Community College District (GO) Series C		
4.000%, 08/01/23.....	3,350	3,432,825

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO**  
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	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Municipal Improvement Corp. of Los Angeles (RB)		
5.000%, 11/01/23.....	1,650	\$1,721,161
Natomas Unified School District (GO)		
5.000%, 08/01/25.....	1,690	1,794,915
North Lake Tahoe Public Financing Authority (RB)		
5.000%, 12/01/24.....	170	182,697
5.000%, 12/01/25.....	175	193,096
Northern California Power Agency (RB)		
5.000%, 07/01/24.....	500	530,834
5.000%, 07/01/25.....	750	817,369
Northern California Transmission Agency (RB) Series		
5.000%, 05/01/24.....	500	528,461
Norwalk-La Mirada Unified School District (GO) Series D		
4.000%, 08/01/22.....	1,000	1,000,000
Oakland Unified School District/Alameda County (GO)		
5.000%, 08/01/28.....	900	1,002,076
Oceanside Public Financing Authority (RB) Series A		
▣ 5.250%, 05/01/33 (Pre- refunded @ \$100, 5/1/23)	1,500	1,542,580
Orange County Sanitation District (RB) Series A		
5.000%, 02/01/24.....	5,420	5,692,632
5.000%, 02/01/33.....	1,600	1,751,812
Orange County Transportation Authority (RB)		
5.000%, 10/15/24.....	5,685	6,102,870
Oxnard Union High School District (GO) Series B		
4.000%, 08/01/22.....	600	600,000
Palomar Community College District (GO)		
5.000%, 05/01/23.....	725	744,074
Panama-Buena Vista Union School District (GO)		
3.000%, 08/01/23.....	1,480	1,501,111
3.000%, 08/01/24.....	2,450	2,509,402
Pasadena Unified School District (GO) Series A		
3.000%, 08/01/23.....	3,000	3,045,185
Pasadena Unified School District (GO) Series B		
1.000%, 08/01/22.....	250	250,000

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
2.000%, 08/01/23.....	13,160	\$13,228,412
Peralta Community College District (GO)		
5.000%, 08/01/23.....	3,045	3,053,512
5.000%, 08/01/24.....	1,000	1,062,486
5.000%, 08/01/29.....	500	529,723
Peralta Community College District (GO) Series A		
4.000%, 08/01/23.....	2,140	2,192,265
Rancho Santiago Community College District (GO)		
4.000%, 09/01/22.....	1,075	1,077,343
Rio Elementary School District Community Facilities District (ST)		
▣ 5.500%, 09/01/39 (Pre- refunded @ \$100, 09/01/23)	4,915	5,124,140
Sacramento City Unified School District (GO)		
5.000%, 08/01/24.....	500	530,533
5.000%, 07/01/25.....	830	901,596
Sacramento City Unified School District (GO) (AGM)		
4.000%, 07/01/26.....	1,025	1,097,225
5.000%, 07/01/28.....	1,000	1,057,972
Sacramento Municipal Utility District (RB)		
5.000%, 08/15/24.....	300	320,266
5.000%, 08/15/25.....	750	823,187
Sacramento Municipal Utility District (RB) Series B		
5.000%, 08/15/27.....	4,905	5,073,697
Sacramento Municipal Utility District (RB) Series F		
5.000%, 08/15/23.....	6,290	6,512,939
Sacramento Municipal Utility District (RB) Series I		
5.000%, 08/15/22.....	690	690,909
San Diego Association of Governments (RB)		
5.000%, 11/15/25.....	6,425	6,873,896
San Diego Community College District (GO)		
5.000%, 08/01/23.....	440	455,262
5.000%, 08/01/24.....	1,250	1,332,940
▣ 5.000%, 08/01/32 (Pre- refunded @ \$100, 08/01/23)	3,105	3,213,646
▣ 5.000%, 08/01/43 (Pre- refunded @ \$100, 08/01/23)	9,010	9,325,265

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
San Diego County Regional Transportation Commission (RB) Series A		
▣ 5.000%, 04/01/44 (Pre- refunded @ \$100, 4/1/24)	1,000	\$1,056,462
San Diego County Water Authority (RB)		
5.000%, 05/01/24.....	1,050	1,111,638
5.000%, 05/01/25.....	1,010	1,099,985
San Diego County Water Authority (RB) Series A		
5.000%, 05/01/23.....	3,800	3,900,549
5.000%, 05/01/25.....	485	528,211
San Diego Unified School District		
4.000%, 06/30/23.....	2,985	3,051,382
San Diego Unified School District (GO) Series N-2		
5.000%, 07/01/23.....	7,200	7,432,330
San Diego Unified School District (GO) Series R-3		
5.000%, 07/01/23.....	2,000	2,064,536
San Francisco Bay Area Rapid Transit District (GO) Series C-1		
5.000%, 08/01/24.....	3,505	3,737,563
San Francisco City & County Airport Comm-San Francisco International Airport (RB)		
5.000%, 05/01/26.....	2,500	2,766,208
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A		
5.000%, 05/01/25.....	1,095	1,183,343
San Francisco Community College District (GO)		
5.000%, 06/15/29.....	1,500	1,625,292
San Francisco Community College District (GO) Series A		
5.000%, 06/15/23.....	4,345	4,473,290
San Francisco Municipal Transportation Agency (RB)		
▣ 5.000%, 03/01/28 (Pre- refunded @ \$100, 3/1/23)	1,100	1,122,902
San Francisco Unified School District (GO)		
4.000%, 06/15/23.....	2,905	2,967,067
4.000%, 06/15/24.....	8,755	9,132,914

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
5.000%, 06/15/24.....	1,830	\$1,942,540
5.000%, 06/15/25.....	2,310	2,518,004
San Gabriel Unified School District (GO)		
4.000%, 08/01/23.....	315	322,567
4.000%, 08/01/24.....	300	313,076
San Joaquin Hills Transportation Corridor Agency (RB)		
▣ 5.000%, 01/15/29 (Pre- refunded @ \$100, 01/15/25)	1,925	2,077,814
San Jose Unified School District (GO)		
▣ 5.000%, 08/01/28 (Pre- refunded @ \$100, 08/01/23)	1,455	1,505,911
▣ 5.000%, 08/01/29 (Pre- refunded @ \$100, 8/1/23)	1,685	1,743,959
San Juan Unified School District (GO)		
3.000%, 08/01/22.....	1,060	1,060,000
San Leandro Unified School District (GO) (BAM) Series A		
4.000%, 08/01/22.....	550	550,000
San Lorenzo Unified School District (GO)		
4.000%, 08/01/22.....	500	500,000
4.000%, 08/01/23.....	700	717,236
San Luis Obispo County Community College District (GO) Series C		
4.000%, 08/01/23.....	1,070	1,096,347
San Mateo Joint Powers Financing Authority (RB) Series A		
5.000%, 07/15/24.....	4,000	4,248,045
San Pablo Joint Powers Financing Authority (RB) (AGM)		
4.000%, 11/01/23.....	125	128,727
4.000%, 11/01/24.....	175	183,495
4.000%, 11/01/25.....	180	191,675
San Ramon Valley Unified School District (GO)		
▣ 4.000%, 08/01/28 (Pre- refunded @ \$100, 8/1/23)	985	1,009,452
Santa Clara County Financing Authority (RB) Series A		
5.000%, 05/01/23.....	2,190	2,247,616

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Santa Clara Unified School District (GO)		
5.000%, 07/01/23.....	1,250	\$ 1,289,755
Santa Clara Valley Transportation Authority (RB)		
5.000%, 06/01/23.....	5,500	5,660,093
Santa Cruz City Elementary School District (GO) Series C		
3.000%, 08/01/23.....	710	720,765
3.000%, 08/01/24.....	1,100	1,127,730
Santa Monica-Malibu Unified School District (GO)		
4.000%, 08/01/23.....	8,055	8,255,770
Santa Monica-Malibu Unified School District (GO) Series B		
4.000%, 08/01/23.....	3,000	3,074,775
Santa Monica-Malibu Unified School District (GO) Series D		
▣ 5.000%, 08/01/43 (Pre- refunded @ \$100, 8/1/23)	865	895,267
Simi Valley Unified School District (GO) Series C		
4.000%, 08/01/22.....	600	600,000
Southern California Public Power Authority (RB)		
5.000%, 07/01/23.....	270	278,537
5.000%, 07/01/25.....	475	517,809
5.000%, 07/01/31.....	1,205	1,297,884
Southwestern Community College District (GO) Series B-2		
3.000%, 08/01/22.....	500	500,000
Southwestern Community College District (GO) Series E-2		
3.000%, 08/01/22.....	750	750,000
3.000%, 08/01/23.....	820	832,514
State of California (GO)		
5.000%, 08/01/22.....	785	785,000
5.000%, 09/01/22.....	1,000	1,002,922
5.000%, 10/01/22.....	15,500	15,591,465
2.000%, 11/01/22.....	2,250	2,253,308
5.000%, 04/01/23.....	5,525	5,654,774
5.000%, 09/01/23.....	1,000	1,037,433
4.000%, 10/01/23.....	2,515	2,587,109
5.000%, 10/01/23.....	11,915	12,393,530
5.000%, 11/01/23.....	10,590	11,044,035
5.000%, 12/01/23.....	2,550	2,666,202
3.000%, 03/01/24.....	2,300	2,351,215
4.000%, 03/01/24.....	3,350	3,476,683
5.000%, 03/01/24.....	3,000	3,160,093

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
5.000%, 04/01/24.....	14,430	\$15,237,402
5.000%, 08/01/24.....	1,055	1,125,432
5.000%, 09/01/24.....	3,300	3,528,863
4.000%, 10/01/24.....	1,160	1,217,307
5.000%, 10/01/24.....	2,500	2,679,836
5.000%, 12/01/24.....	3,800	4,092,873
5.500%, 02/01/25.....	4,430	4,848,016
5.000%, 03/01/25.....	3,850	4,176,010
5.000%, 04/01/25.....	8,025	8,724,559
5.000%, 10/01/25.....	875	964,214
5.000%, 12/01/25.....	6,605	7,119,318
5.000%, 05/01/31.....	5,830	6,140,117
5.000%, 08/01/31.....	4,540	4,926,313
5.000%, 10/01/31.....	10,000	10,648,777
State of California (GO) Series C		
5.000%, 09/01/28.....	1,700	1,863,417
Stockton Public Financing Authority (RB) Series A		
▣ 6.250%, 10/01/40 (Pre- refunded @ \$100, 10/01/23)	6,200	6,538,799
Stockton Unified School District (GO) (AGM) Series B		
4.000%, 08/01/23.....	1,000	1,024,523
4.000%, 08/01/24.....	600	625,550
Temecula Valley Unified School District (GO) Series D		
4.000%, 08/01/23.....	280	286,726
Tracy Public Financing Authority (RB)		
5.000%, 11/01/23.....	150	156,070
5.000%, 11/01/24.....	285	304,470
5.000%, 11/01/25.....	440	480,531
Ukiah Public Financing Authority (RB)		
4.000%, 04/01/24.....	325	336,672
4.000%, 04/01/25.....	300	315,818
4.000%, 04/01/26.....	350	373,200
University of California (RB)		
5.000%, 05/15/25.....	1,235	1,305,602
University of California (RB) Series AF		
▣ 5.000%, 05/15/33 (Pre- refunded @ \$100, 5/15/23)	3,645	3,743,828
University of California (RB) Series BE		
5.000%, 05/15/23.....	2,800	2,877,548
Upper Santa Clara Valley Joint Powers Authority (RB) Series A		
5.000%, 08/01/22.....	905	905,000

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Val Verde Unified School District (GO) (BAM) Series A			West Contra Costa Unified School District (GO) Series A-1		
▣ 5.000%, 08/01/38 (Pre- refunded @ \$100, 8/1/23)	140	\$ 144,899	5.000%, 08/01/23.....	5,915	\$ 6,118,378
Vallejo City Unified School District (GO) (BAM)			Yosemite Community College District (GO)		
5.000%, 08/01/23.....	2,170	2,241,542	▣ 5.000%, 08/01/32 (Pre- refunded @ \$100, 8/1/25)	5,975	6,553,113
Vista Unified School District (COP)			TOTAL MUNICIPAL BONDS		783,598,882
5.000%, 10/01/23.....	1,035	1,074,732	Cost (\$788,043,320).....		
5.000%, 10/01/24.....	1,195	1,273,316	TOTAL INVESTMENTS — (100.0%)		\$783,598,882
5.000%, 10/01/25.....	1,295	1,414,044	(Cost \$788,043,320)^.....		
Walnut Energy Center Authority (RB)					
5.000%, 01/01/32.....	1,625	1,717,629			
Walnut Valley Unified School District (GO) Series B					
4.000%, 08/01/23.....	2,200	2,253,951			

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$783,598,882	—	\$783,598,882
TOTAL.....	—	\$783,598,882	—	\$783,598,882

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**July 31, 2022**  
**(Unaudited)**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Infrastructure &		
Alameda County Joint Powers			Economic Development Bank		
Authority (RB) Series A			(RB) (AMBAC) Series A		
5.000%, 12/01/31.....	1,000	\$1,042,144	▣ 5.000%, 07/01/36 (Pre-		
Antelope Valley Community College			refunded @ \$100, 01/01/28)	225	\$ 261,319
District (GO) Series A			California Municipal Finance		
5.000%, 08/01/24.....	850	904,495	Authority (RB) Series A		
Arcadia Unified School District (GO)			5.000%, 02/01/27.....	685	753,024
3.000%, 08/01/26.....	1,035	1,078,666	5.000%, 02/01/29.....	825	928,680
Berkeley Unified School District			5.000%, 02/01/30.....	500	568,324
(GO) Series D			California State Department of		
5.000%, 08/01/23.....	600	620,509	Water Resources (RB) Series AR		
Berkeley Unified School District			5.000%, 12/01/23.....	900	940,403
(GO) Series E			California State Department of		
5.000%, 08/01/27.....	455	520,807	Water Resources (RB) Series AS		
5.000%, 08/01/28.....	2,540	2,952,813	5.000%, 12/01/24.....	1,000	1,077,550
Burbank Unified School District			▣ 5.000%, 12/01/28 (Pre-		
(GO)			refunded @ \$100, 12/1/24)	1,495	1,610,936
5.000%, 08/01/24.....	300	319,111	California State Department of		
Calexico Unified School District			Water Resources (RB) Series BA		
(GO) (BAM)			5.000%, 12/01/28.....	4,000	4,714,975
4.000%, 08/01/34.....	525	558,652	California State Department of		
California Health Facilities			Water Resources (RB) (ETM)		
Financing Authority (RB)			Series AS		
5.000%, 02/01/33.....	1,045	1,147,628	5.000%, 12/01/22.....	15	15,176
5.000%, 02/01/34.....	1,250	1,367,510	California State Public Works Board		
California Health Facilities			(RB)		
Financing Authority (RB) Series A			5.000%, 11/01/28.....	1,790	2,099,952
5.000%, 11/15/25.....	4,830	5,276,432	California State Public Works Board		
5.000%, 02/01/27.....	1,740	1,867,706	(RB) Series A		
▣ 5.000%, 11/15/41 (Pre-			5.000%, 08/01/27.....	4,000	4,597,025
refunded @ \$100, 11/15/25)	6,025	6,659,278	5.000%, 02/01/28.....	5,030	5,830,276
California Infrastructure &			California State Public Works Board		
Economic Development Bank			(RB) Series C		
(RB) (FGIC) (ETM) Series A			5.000%, 03/01/26.....	4,070	4,522,149
5.000%, 07/01/25.....	2,500	2,735,757	California State Public Works Board		
5.000%, 07/01/26.....	6,500	7,299,910	(RB) Series D		
California Infrastructure &			5.000%, 11/01/23.....	570	594,077
Economic Development Bank			California State Public Works Board		
(RB) Series A			(RB) Series D-CA AIR RES BR		
▣ 5.000%, 10/01/33 (Pre-			5.000%, 05/01/28.....	3,020	3,514,216
refunded @ \$100, 10/1/26)	3,130	3,537,106	California State University (RB)		
			Series A		
			5.000%, 11/01/24.....	2,655	2,852,818

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**  
**CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
5.000%, 11/01/25.....	4,010	\$4,428,626
5.000%, 11/01/26.....	1,350	1,528,729
5.000%, 11/01/29.....	1,500	1,785,107
5.000%, 11/01/31.....	1,015	1,118,819
▣ 5.000%, 11/01/32 (Pre- refunded @ \$100, 11/1/24)	1,865	2,003,957
▣ 5.000%, 11/01/33 (Pre- refunded @ \$100, 11/1/24)	755	811,253
California State University (RB) (AGM) Series C		
5.000%, 11/01/22.....	100	100,896
California Statewide Communities Development Authority (RB) (AGM)		
▣ 5.000%, 11/15/49 (Pre- refunded @ \$100, 11/15/24)	1,000	1,075,775
California Statewide Communities Development Authority (RB) Series A		
4.000%, 06/01/25.....	1,165	1,232,948
4.000%, 06/01/26.....	1,015	1,091,863
5.000%, 03/01/27.....	1,490	1,616,925
Capistrano Unified School District School Facilities Improvement District No. 1 (GO)		
4.000%, 08/01/22.....	170	170,000
Carlsbad Unified School District (GO)		
5.000%, 08/01/24.....	2,035	2,165,467
Carlsbad Unified School District (COP)		
4.000%, 10/01/26.....	85	92,038
4.000%, 10/01/28.....	125	137,760
4.000%, 10/01/29.....	110	122,276
Cerritos Community College District (GO) Series C		
5.000%, 08/01/29.....	400	472,522
Chabot-Las Positas Community College District (GO)		
5.000%, 08/01/22.....	900	900,000
4.000%, 08/01/23.....	1,970	2,018,904
4.000%, 08/01/34.....	2,590	2,703,234
Chico Unified School District (GO) Series A-2		
4.000%, 08/01/24.....	250	261,148
Chula Vista Municipal Financing Authority (RB) Series F		
5.000%, 05/01/25.....	275	298,341

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
City & County of San Francisco (COP)		
5.000%, 04/01/25.....	1,000	\$1,080,636
5.000%, 04/01/26.....	700	775,171
City & County of San Francisco (GO) Series A		
5.000%, 06/15/24.....	1,000	1,061,307
City & County of San Francisco (GO) Series D-1		
5.000%, 06/15/24.....	1,265	1,342,553
5.000%, 06/15/25.....	2,300	2,517,938
City of Grover Beach (GO)		
5.000%, 09/01/23.....	360	373,476
City of Long Beach Airport System Revenue (RB) (AGM) Series A		
5.000%, 06/01/27.....	200	226,115
5.000%, 06/01/28.....	100	114,497
City of Long Beach Harbor Revenue (RB) Series A		
5.000%, 05/15/28.....	500	578,019
5.000%, 05/15/29.....	375	440,268
City of Los Angeles (GO) Series B		
5.000%, 09/01/24.....	1,560	1,667,194
City of Oakland (GO) Series A		
5.000%, 01/15/25.....	500	539,277
City of Pacifica (COP)		
5.000%, 01/01/24.....	250	262,062
City of Pasadena Water Revenue (RB) Series A		
5.000%, 06/01/25.....	360	391,394
City of Riverside Sewer Revenue (RB) Series A		
5.000%, 08/01/37.....	2,260	2,520,989
City of San Francisco CA Public Utilities Commission Water Revenue (RB)		
5.000%, 11/01/24.....	3,015	3,241,723
City of San Francisco Public Utilities Commission Water Revenue (RB)		
5.000%, 11/01/23.....	1,475	1,539,176
5.000%, 11/01/24.....	1,250	1,343,998
5.000%, 11/01/25.....	1,070	1,183,134
City of San Mateo (ST)		
5.000%, 09/01/27.....	250	282,043
5.000%, 09/01/28.....	370	421,224
Coachella Valley Unified School District (GO) (BAM)		
4.000%, 08/01/22.....	825	825,000
Contra Costa Transportation Authority (RB) Series A		
5.000%, 03/01/24.....	1,250	1,314,895
5.000%, 03/01/32.....	1,000	1,067,388

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Contra Costa Transportation Authority (RB) Series B		
5.000%, 03/01/27.....	1,250	\$1,424,063
Contra Costa Water District (RB) Series Q		
5.000%, 10/01/22.....	505	508,014
Contra Costa Water District (RB) Series W		
5.000%, 10/01/24.....	360	386,455
5.000%, 10/01/25.....	400	440,133
Corona-Norco Unified School District (GO) Series B		
3.000%, 08/01/23.....	500	507,282
5.000%, 08/01/27.....	150	171,695
Culver City School Facilities Financing Authority (RB) (AGM)		
5.500%, 08/01/26.....	855	972,976
Del Mar Union School District (GO) Series A		
4.000%, 08/01/28.....	240	266,550
Dublin Unified School District (GO)		
5.000%, 08/01/22.....	875	875,000
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A		
5.000%, 06/01/26.....	170	191,196
East Bay Regional Park District (GO) Series A-1		
5.000%, 09/01/27.....	550	634,751
East Side Union High School District (GO)		
5.000%, 08/01/25.....	275	302,116
5.000%, 08/01/26.....	325	366,425
East Side Union High School District (GO) Series C		
2.000%, 08/01/24.....	2,000	2,009,352
Elsinore Valley Municipal Water District Financing Authority (RB) Series A		
5.000%, 07/01/24.....	200	212,373
Evergreen School District (GO)		
3.000%, 08/01/25.....	1,400	1,446,505
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B		
5.000%, 10/01/26.....	250	280,803

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C		
5.000%, 10/01/25.....	100	\$ 109,644
Fontana Unified School District (GO) (ETM)		
4.000%, 08/01/22.....	875	875,000
Fountain Valley Public Finance Authority (RB) Series A		
5.000%, 07/01/24.....	250	265,466
Franklin-Mckinley School District (GO)		
4.000%, 08/01/23.....	325	332,579
Fremont Unified School District/Alameda County (GO)		
5.000%, 08/01/26.....	2,660	2,978,253
Fremont Union High School District (GO) Series A		
5.000%, 08/01/25.....	795	871,676
Fresno Unified School District (GO) Series A		
4.000%, 08/01/27.....	710	777,304
Gilroy Unified School District (GO) (AGM)		
4.000%, 08/01/24.....	2,615	2,731,081
Gilroy Unified School District (GO)		
4.000%, 08/01/24.....	140	146,215
4.000%, 08/01/25.....	100	106,375
Grossmont Healthcare District (GO) Series C		
5.000%, 07/15/23.....	100	103,310
Grossmont Union High School District (GO)		
5.000%, 08/01/27.....	500	572,315
Hacienda La Puente Unified School District (GO) (NPFGC )		
5.000%, 08/01/23.....	225	232,782
Hermosa Beach City School District (GO) Series C		
3.000%, 08/01/28.....	510	528,575
Indio Finance Authority (RB)		
5.000%, 11/01/27.....	275	311,795
5.000%, 11/01/29.....	350	406,289
Kern Community College District (GO) Series C		
4.000%, 08/01/25.....	265	281,893
Kern High School District (GO)		
5.000%, 08/01/25.....	670	732,151
5.000%, 08/01/26.....	1,000	1,119,234

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Kern High School District (GO)		
Series A		
3.000%, 08/01/26.....	895	\$ 932,383
Lakeside Union School District/San Diego County (GO)		
5.000%, 08/01/23.....	695	718,826
Las Lomitas Elementary School District (GO) Series B		
3.000%, 07/01/24.....	1,810	1,854,098
Livermore-Amador Valley Water Management Agency (RB)		
4.000%, 08/01/25.....	610	648,887
4.000%, 08/01/26.....	515	556,035
Lodi Unified School District (GO)		
5.000%, 08/01/26.....	500	561,258
Lodi Unified School District (GO)		
Series 2020		
4.000%, 08/01/27.....	335	366,756
Long Beach Bond Finance Authority (RB)		
5.000%, 08/01/26.....	680	758,301
Long Beach Community College District (GO) Series C		
5.000%, 08/01/28.....	140	163,269
Long Beach Unified School District (GO)		
5.000%, 08/01/26.....	200	223,765
Los Angeles Community College District (GO) Series A		
5.000%, 08/01/23.....	340	351,794
5.000%, 08/01/24.....	250	266,588
▣ 5.000%, 08/01/27 (Pre- refunded @ \$100, 8/1/24)	3,175	3,386,963
Los Angeles Community College District (GO) Series C		
5.000%, 08/01/22.....	400	400,000
5.000%, 08/01/25.....	1,240	1,359,595
5.000%, 06/01/26.....	2,510	2,812,030
Los Angeles Community College District (GO) Series G		
5.000%, 08/01/23.....	650	672,546
▣ 4.000%, 08/01/30 (Pre- refunded @ \$100, 8/1/24)	2,385	2,496,078

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
▣ 4.000%, 08/01/39 (Pre- refunded @ \$100, 8/1/24)	1,655	\$1,732,079
Los Angeles County Metropolitan Transportation Authority (RB)		
Series A		
5.000%, 07/01/25.....	5,025	5,509,409
5.000%, 07/01/27.....	3,705	4,270,708
Los Angeles County Public Works Financing Authority (RB) Series D		
5.000%, 12/01/25.....	190	210,167
Los Angeles County Public Works Financing Authority (RB) Series F		
5.000%, 12/01/25.....	340	376,088
5.000%, 12/01/26.....	350	397,306
Los Angeles Department of Water (RB) Series A		
5.000%, 07/01/24.....	1,800	1,915,570
5.000%, 07/01/25.....	290	317,782
Los Angeles Department of Water (RB) Series B		
3.000%, 07/01/26.....	8,425	8,771,760
5.000%, 07/01/28.....	785	918,156
Los Angeles Department of Water & Power (RB)		
5.000%, 07/01/27.....	500	573,296
Los Angeles Department of Water & Power (RB) Series A		
5.000%, 07/01/26.....	1,000	1,121,853
Los Angeles Department of Water & Power Power System Revenue (RB) Series A		
5.000%, 07/01/24.....	1,950	2,073,296
5.000%, 07/01/29.....	4,925	5,281,831
Los Angeles Department of Water & Power Power System Revenue (RB) Series B		
5.000%, 07/01/24.....	5,000	5,316,143
5.000%, 07/01/29.....	665	751,466
Los Angeles Department of Water & Power Power System Revenue (RB) Series C		
5.000%, 07/01/26.....	1,665	1,867,886
Los Angeles Department of Water & Power Water System Revenue (RB) Series A		
5.000%, 07/01/26.....	1,680	1,862,282

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**



	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Los Angeles Unified School District (GO) Series A		
5.000%, 07/01/24.....	3,250	\$3,457,398
5.000%, 07/01/25.....	1,010	1,104,340
5.000%, 07/01/26.....	3,975	4,460,969
5.000%, 07/01/27.....	1,580	1,817,227
5.000%, 07/01/28.....	1,010	1,178,864
Los Angeles Unified School District (GO) Series B-1		
4.000%, 07/01/25.....	3,000	3,194,649
5.000%, 07/01/27.....	535	615,327
Los Angeles Unified School District (GO) Series C		
5.000%, 07/01/27.....	3,030	3,484,934
Los Angeles Unified School District (COP) Series A		
5.000%, 10/01/27.....	1,000	1,142,555
Los Rios Community College District (GO)		
5.000%, 08/01/26.....	500	564,971
5.000%, 08/01/27.....	400	462,806
5.000%, 08/01/28.....	190	223,220
Los Rios Community College District (GO) Series B		
5.000%, 08/01/23.....	510	527,948
Lynwood Unified School District (GO) (AGM)		
5.000%, 08/01/22.....	485	485,000
Manhattan Beach Unified School District (GO) Series B		
3.000%, 09/01/24.....	950	974,798
Manhattan Beach Unified School District (GO) Series E		
3.000%, 09/01/22.....	660	660,862
Metropolitan Water District of Southern California (RB)		
5.000%, 10/01/27.....	750	868,062
Metropolitan Water District of Southern California (RB) Series B		
4.000%, 10/01/25.....	1,000	1,070,315
3.000%, 07/01/28.....	3,310	3,503,394
Metropolitan Water District of Southern California (RB) Series C		
5.000%, 07/01/24.....	1,650	1,754,650
5.000%, 07/01/25.....	200	219,520
Milpitas Unified School District (GO) Series B		
4.000%, 08/01/25.....	400	425,125
4.000%, 08/01/26.....	400	431,402
4.000%, 08/01/27.....	250	273,684
4.000%, 08/01/28.....	500	551,744

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Modesto Irrigation District (RB) Series A		
5.000%, 10/01/37.....	555	\$ 630,581
Morongo Unified School District (GO)		
3.000%, 08/01/22.....	480	480,000
Morongo Unified School District (GO) Series A		
5.000%, 08/01/24.....	100	106,431
5.000%, 08/01/25.....	80	87,348
5.000%, 08/01/26.....	220	246,142
5.000%, 08/01/27.....	120	137,356
Mount Diablo Unified School District (GO) Series A		
4.000%, 08/01/25.....	925	984,805
4.000%, 08/01/26.....	475	514,372
Mount Diablo Unified School District (GO) Series G		
3.000%, 08/01/24.....	800	819,873
Mount San Jacinto Community College District (GO) Series C		
4.000%, 08/01/24.....	600	626,857
4.000%, 08/01/25.....	400	425,125
Municipal Improvement Corp. of Los Angeles (RB) Series A		
5.000%, 11/01/24.....	325	348,543
Municipal Improvement Corp. of Los Angeles (RB) Series B		
5.000%, 11/01/32.....	1,030	1,131,817
Murrieta Valley Unified School District (GO) (AGM)		
5.000%, 09/01/24.....	1,160	1,238,969
Napa Valley Unified School District (GO) Series A		
4.000%, 08/01/34.....	1,010	1,054,157
North Lake Tahoe Public Financing Authority (RB)		
5.000%, 12/01/26.....	200	225,961
Northern California Power Agency (RB) Series A		
5.000%, 07/01/28.....	3,375	3,920,870
Northern Humboldt Union High School District (GO)		
4.000%, 08/01/26.....	240	259,123
Novato Sanitary District (RB)		
5.000%, 02/01/28.....	1,475	1,714,688
Oak Park Unified School District (GO)		
4.000%, 08/01/22.....	445	445,000
Oakland Unified School District/Alameda County (GO) (AGM)		
5.000%, 08/01/23.....	300	310,497

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
5.000%, 08/01/24.....	1,125	\$1,197,583
5.000%, 08/01/25.....	1,250	1,367,103
Oakland Unified School District/Alameda County (GO)		
5.000%, 08/01/24.....	900	956,785
5.000%, 08/01/26.....	575	642,149
Oakland Unified School District/Alameda County (GO) Series A		
4.000%, 08/01/22.....	350	350,000
4.000%, 08/01/24.....	500	521,739
5.000%, 08/01/25.....	1,290	1,406,506
Oakland Unified School District/Alameda County (GO) Series B		
5.000%, 08/01/24.....	1,675	1,780,684
Oakland Unified School District/Alameda County (GO) Series C		
5.000%, 08/01/26.....	500	558,390
Oceanside Public Financing Authority (RB)		
4.000%, 11/01/34.....	600	639,929
Orange County Sanitation District (RB) Series A		
5.000%, 02/01/25.....	3,000	3,244,985
5.000%, 02/01/26.....	2,000	2,221,889
Oxnard Union High School District (GO)		
4.000%, 08/01/22.....	500	500,000
Palm Springs Unified School District (GO) Series A		
3.000%, 08/01/25.....	5,415	5,578,877
Palomar Community College District (GO)		
▣ 5.000%, 05/01/31 (Pre- refunded @ \$100, 5/01/25)	1,000	1,089,376
Palomar Community College District (GO) Series D		
5.000%, 08/01/23.....	150	155,203
Pasadena Unified School District (GO) Series B		
5.000%, 08/01/24.....	800	852,918
Peralta Community College District (GO) Series E-1		
5.000%, 08/01/25.....	1,500	1,635,472
Placentia-Yorba Linda Unified School District (GO)		
4.000%, 08/01/29.....	1,000	1,110,382
Pomona Unified School District (GO)		
5.000%, 08/01/27.....	225	259,745

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Redlands Financing Authority (RB) Series A		
5.000%, 09/01/22.....	1,290	\$1,293,716
Redlands Unified School District (GO)		
5.000%, 07/01/26.....	300	334,988
5.000%, 07/01/27.....	510	582,701
Redwood City School District (GO)		
5.000%, 08/01/27.....	50	57,489
5.000%, 08/01/28.....	85	99,075
Reed Union School District (GO)		
4.000%, 08/01/27.....	460	505,418
Regents of the University of California Medical Center Pooled Revenue (RB) Series J		
▣ 5.250%, 05/15/29 (Pre- refunded @ \$100, 05/15/23)	670	690,005
▣ 5.000%, 05/15/33 (Pre- refunded @ \$100, 05/15/23)	500	513,956
Riverside County Infrastructure Financing Authority (RB) (ETM) Series A		
5.000%, 11/01/24.....	165	176,725
Riverside County Infrastructure Financing Authority (RB) Series A		
5.000%, 11/01/24.....	935	1,001,873
5.000%, 11/01/25.....	1,255	1,378,910
Riverside County Public Financing Authority (RB)		
▣ 5.250%, 11/01/45 (Pre- refunded @ \$100, 11/1/25)	5,000	5,559,634
Sacramento City Unified School District (GO)		
5.000%, 07/01/27.....	750	852,764
Sacramento County (COP)		
5.000%, 10/01/28.....	780	905,890
Sacramento County Sanitation Districts Financing Authority (RB)		
5.000%, 12/01/24.....	300	323,050
Sacramento County Sanitation Districts Financing Authority (RB) Series A		
5.000%, 12/01/24.....	1,000	1,076,833
5.000%, 12/01/25.....	1,000	1,106,483
5.000%, 12/01/26.....	320	363,108

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Sacramento Municipal Utility District (RB)		
5.000%, 08/15/26.....	900	\$1,013,463
Sacramento Municipal Utility District (RB) Series D		
5.000%, 08/15/22.....	525	525,692
Sacramento Municipal Utility District (RB) Series E		
5.000%, 08/15/26.....	1,000	1,126,070
Sacramento Municipal Utility District (RB) Series F		
5.000%, 08/15/24.....	1,895	2,023,013
Sacramento Municipal Utility District (RB) Series I		
5.000%, 08/15/25.....	1,500	1,646,373
Sacramento Suburban Water District (RB) Series A		
5.000%, 11/01/26.....	1,220	1,372,989
5.000%, 11/01/27.....	750	862,058
Saddleback Valley Unified School District (GO)		
5.000%, 08/01/22.....	465	465,000
San Bernardino Community College District (GO)		
5.000%, 08/01/30 (Pre- refunded @ \$100, 8/15/25)	2,000	2,195,946
San Diego Association of Governments (RB)		
5.000%, 11/15/25.....	1,125	1,203,600
5.000%, 11/15/26.....	1,490	1,633,769
San Diego County Water Authority (RB)		
5.000%, 05/01/24.....	940	995,181
San Diego County Water Authority (RB) Series A		
5.000%, 05/01/26.....	330	368,938
5.000%, 05/01/27.....	160	183,304
San Diego Public Facilities Financing Authority (RB)		
5.000%, 05/15/25.....	1,020	1,111,170
San Diego Unified School District (GO) (AGM) Series C-2		
5.500%, 07/01/25.....	2,675	2,967,563
San Diego Unified School District (GO) (AGM) Series E-2		
5.500%, 07/01/27.....	3,000	3,523,765
San Diego Unified School District (GO) Series C-2		
5.000%, 07/01/29.....	895	1,060,978
San Diego Unified School District (GO) Series R-3		
5.000%, 07/01/23.....	300	309,680

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
San Diego Unified School District (GO) Series R-4		
5.000%, 07/01/24.....	1,000	\$1,063,815
San Diego Unified School District (GO) Series R-5		
5.000%, 07/01/26.....	285	319,843
San Diego Unified School District (GO) (NPFGC ) Series D-1		
5.500%, 07/01/24.....	190	203,908
5.500%, 07/01/25.....	445	492,998
San Dieguito Union High School District (GO) Series A-2		
5.000%, 08/01/23.....	490	506,650
San Francisco Bay Area Rapid Transit District (GO) Series C-1		
5.000%, 08/01/24.....	1,045	1,114,338
5.000%, 08/01/25.....	2,045	2,242,235
San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB)		
4.000%, 07/01/26.....	375	403,919
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020 B		
4.000%, 05/01/37.....	500	514,454
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B		
5.000%, 05/01/27.....	2,000	2,257,249
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series B		
5.000%, 10/01/29.....	2,000	2,380,092
San Francisco Community College District (GO)		
5.000%, 06/15/24.....	2,720	2,884,681
5.000%, 06/15/25.....	805	878,196
San Francisco Unified School District (GO)		
4.000%, 06/15/24.....	4,000	4,172,662
San Francisco Unified School District (GO) Series A		
5.000%, 06/15/26.....	1,610	1,799,065
San Francisco Unified School District (GO) Series C		
5.000%, 06/15/27.....	2,150	2,457,270

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
San Joaquin Hills Transportation Corridor Agency (RB) Series A 4.000%, 01/15/34.....	250	\$ 257,134
San Jose Evergreen Community College District (GO) Series A 4.000%, 09/01/23.....	100	102,676
San Juan Unified School District (GO) 5.000%, 08/01/22..... 3.000%, 08/01/24..... 3.000%, 08/01/25..... 3.000%, 08/01/26.....	800 2,610 1,475 3,135	800,000 2,670,694 1,523,997 3,265,945
San Juan Water District (RB) 5.000%, 02/01/26.....	500	552,781
San Leandro Unified School District (GO) (BAM) Series A 4.000%, 08/01/24..... 4.000%, 08/01/25.....	200 125	208,517 132,592
San Mateo County Community College District (GO) Series B 5.000%, 09/01/27.....	450	519,342
San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25.....	4,770	5,222,723
San Mateo Joint Powers Financing Authority (RB) Series A 5.000%, 07/15/26.....	3,000	3,360,247
San Mateo Union High School District (GO) Series B 4.000%, 09/01/24.....	1,000	1,046,453
San Matro County Community College District (GO) Series B 5.000%, 09/01/28.....	400	469,405
San Pablo Joint Powers Financing Authority (RB) (AGM) 4.000%, 11/01/26..... 4.000%, 11/01/27..... 4.000%, 11/01/28.....	165 140 145	178,325 153,278 159,707
Santa Ana Unified School District (GO) 5.000%, 08/01/25.....	350	382,145
Santa Clara County Financing Authority (RB) Series A 5.000%, 05/01/25.....	3,180	3,457,946

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Santa Clara Unified School District (GO) 5.000%, 07/01/24.....	1,000	\$1,063,424
Santa County Clara (GO) Series C 5.000%, 08/01/26..... 5.000%, 08/01/27.....	900 3,405	1,012,487 3,923,760
Santa Cruz City Elementary School District (GO) Series C 3.000%, 08/01/26.....	1,230	1,281,893
Santa Cruz City High School District (GO) 4.000%, 08/01/22.....	715	715,000
Santa Monica Community College District (GO) Series A 5.000%, 08/01/22..... 5.000%, 08/01/26.....	625 105	625,000 117,477
□ 4.000%, 08/01/31 (Pre- refunded @ \$100, 8/1/24)	1,000	1,046,977
□ 5.000%, 08/01/44 (Pre- refunded @ \$100, 8/1/24)	500	533,584
Simi Valley Unified School District (GO) 5.000%, 08/01/23.....	260	268,992
Sonoma Valley Unified School District (GO) Series B 5.000%, 08/01/25.....	500	545,922
Southern California Public Power Authority (RB) 5.000%, 07/01/23..... 5.000%, 07/01/24..... 5.000%, 07/01/25.....	430 700 1,965	443,596 744,260 2,144,395
Southern California Public Power Authority (RB) Series A 5.000%, 07/01/26..... 5.000%, 07/01/30.....	5,500 1,115	6,145,864 1,209,175
Southwestern Community College District (GO) Series D □ 5.000%, 08/01/44 (Pre- refunded @ \$100, 8/1/25)	5,000	5,483,776
Southwestern Community College District (GO) Series E-2 3.000%, 08/01/24.....	900	920,929

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
3.000%, 08/01/25.....	200	\$ 206,644
4.000%, 08/01/26.....	280	302,310
Standard Elementary School District (GO) Series A		
4.000%, 08/01/24.....	240	250,001
State of California (GO)		
4.000%, 09/01/22.....	525	526,114
5.000%, 10/01/23.....	100	104,016
5.000%, 11/01/23.....	875	912,515
5.000%, 05/01/24.....	975	1,032,062
5.000%, 09/01/24.....	1,000	1,069,352
5.000%, 10/01/24.....	3,600	3,858,965
5.000%, 11/01/24.....	1,130	1,214,194
5.000%, 12/01/24.....	750	807,804
5.500%, 02/01/25.....	1,000	1,094,360
5.000%, 08/01/25.....	8,025	8,803,932
5.000%, 09/01/25.....	840	923,593
5.000%, 10/01/25.....	1,750	1,928,428
5.000%, 11/01/25.....	6,565	7,250,357
5.000%, 12/01/25.....	3,600	3,984,571
3.000%, 03/01/26.....	3,055	3,162,304
5.000%, 08/01/26.....	4,285	4,827,631
5.000%, 12/01/26.....	7,050	8,009,199
3.000%, 03/01/27.....	2,525	2,631,094
3.500%, 08/01/27.....	4,720	4,984,307
5.000%, 08/01/27.....	8,750	10,101,192
5.000%, 10/01/27.....	5,700	6,600,324
5.000%, 04/01/28.....	1,015	1,184,324
5.000%, 08/01/28.....	3,390	3,945,939
5.000%, 10/01/28.....	8,825	10,382,928
5.000%, 11/01/28.....	1,015	1,170,098
5.000%, 04/01/29.....	7,225	8,580,132
State of California (GO) Series B		
5.000%, 08/01/25.....	3,000	3,291,189
5.000%, 08/01/26.....	1,000	1,126,635
5.000%, 09/01/26.....	1,865	2,105,582
Sunnyvale Elementary School District (GO)		
5.000%, 09/01/25.....	640	703,284
Sylvan Union School District (GO) Series C		
5.000%, 08/01/26.....	405	453,124
Torrance Unified School District (GO)		
▣ 5.000%, 08/01/26 (Pre- refunded @ \$100, 08/01/23)	445	460,571
Tracy Public Financing Authority (RB) Series A		
5.000%, 11/01/27.....	490	556,146
5.000%, 11/01/28.....	345	396,656
University of California (RB) Series		
5.000%, 05/15/32.....	1,560	1,762,809

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
University of California (RB) Series AF		
▣ 5.000%, 05/15/26 (Pre- refunded @ \$100, 05/15/23)	400	\$ 410,845
University of California (RB) Series BH		
5.000%, 05/15/25.....	1,115	1,215,617
Upper Santa Clara Valley Joint Powers Authority (RB) Series A		
5.000%, 08/01/23.....	350	362,140
5.000%, 08/01/24.....	300	319,233
Ventura County Community College District (GO)		
▣ 5.000%, 08/01/30 (Pre- refunded @ \$100, 8/1/25)	500	548,378
Walnut Creek Elementary School District Contra Costa County (GO)		
4.000%, 09/01/25.....	100	106,532
West Basin Municipal Water District (RB) Series A		
5.000%, 08/01/27.....	745	852,750
West Contra Costa Unified School District (GO) Series A		
5.000%, 08/01/24.....	1,095	1,163,867
West Contra Costa Unified School District (GO) Series A-1		
5.000%, 08/01/25.....	520	566,964
5.000%, 08/01/26.....	545	608,645
5.000%, 08/01/27.....	575	656,690
West Valley-Mission Community College District (GO) Series A		
5.000%, 08/01/29.....	135	160,150
Westside Union School District (GO) Series A		
4.000%, 08/01/23.....	700	717,026
Windsor Unified School District (GO)		
4.000%, 08/01/26.....	105	113,366
TOTAL MUNICIPAL BONDS Cost (\$529,728,417).....		521,821,211
TOTAL INVESTMENTS — (100.0%) (Cost \$529,728,417)^.....		\$521,821,211

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#### DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$521,821,211	—	\$521,821,211
TOTAL.....	—	\$521,821,211	—	\$521,821,211

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#### DFA NY MUNICIPAL BOND PORTFOLIO

# SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (100.0%)			NEW YORK — (Continued)		
NEW YORK — (100.0%)			▣ 5.000%, 08/01/29 (Pre- refunded @ \$100, 2/1/23)	1,000	\$1,017,438
Amityville Union Free School District (GO)			City of New York (GO) Series I		
4.000%, 06/16/23.....	2,000	\$2,041,232	5.000%, 03/01/31.....	1,500	1,570,661
Amityville Union Free School District (GO) (ST AID WITHHLDG)			City of New York (GO) (ETM) Series I-SUBSER 1-I		
5.000%, 06/15/24.....	1,500	1,593,391	5.000%, 03/01/23.....	565	576,431
Ardsey Union Free School District (GO) (ST AID WITHHLDG)			City of New York (GO) (ETM) SubSeries F-1		
2.250%, 08/15/23.....	290	292,113	5.000%, 04/01/23.....	3,400	3,479,403
Bethlehem Central School District (GO) (ST AID WITHHLDG)			City of Rochester		
5.000%, 06/15/25.....	2,000	2,183,029	4.000%, 08/02/23.....	3,000	3,054,650
Bridgehampton Union Free School District (GO) (ST AID WITHHLDG)			City of Rochester (GO) Series II		
3.000%, 03/15/23.....	600	605,813	2.000%, 08/03/22.....	1,900	1,900,026
Chautauqua County (GO)			City of Syracuse (GO) Series B		
4.000%, 06/01/24.....	575	598,730	4.000%, 06/01/23.....	205	209,179
Chautauqua County (GO) (BAM)			City of White Plains (GO) Series B		
4.000%, 06/01/25.....	325	344,366	5.000%, 02/15/24.....	505	532,035
City of Buffalo (GO) Series A			Cold Spring Harbor Central School District (GO) (ST AID WITHHLDG)		
5.000%, 10/01/24.....	500	534,420	2.500%, 06/15/24.....	300	305,201
City of Middletown (GO)			3.000%, 06/15/25.....	300	310,898
1.500%, 08/25/22.....	2,500	2,499,656	Dutchess County Local Dev. Corp. (RB) Series B		
City of New York (GO)			4.000%, 07/01/34.....	20	19,970
5.000%, 08/01/23.....	1,000	1,018,163	East Greenbush Central School District (GO)(ST AID WITHHLDG)		
5.000%, 08/01/23.....	1,725	1,784,661	1.500%, 12/14/22.....	1,000	999,775
City of New York (GO) Series A			East Syracuse-Minoa Central School District (GO) Series B		
5.000%, 08/01/23.....	1,250	1,293,232	3.000%, 06/28/23.....	3,000	3,034,319
5.000%, 08/01/24.....	3,900	4,155,592	Eastport-South Manor Central School District (GO) (ST AID WITHHLDG)		
5.000%, 08/01/25.....	1,935	2,117,463	4.000%, 08/01/23.....	500	511,910
5.000%, 08/01/27.....	1,650	1,792,980	Erie County Industrial Dev. Agency/The (RB) (ST AID WITHHLDG)		
City of New York (GO) Series B			5.000%, 05/01/24.....	770	812,734
3.000%, 08/01/23.....	460	466,837	Erie County Industrial Development Agency (The) (RB)		
5.000%, 08/01/23.....	1,655	1,712,239	5.000%, 05/01/24.....	500	527,750
City of New York (GO) Series C					
5.000%, 08/01/23.....	510	527,639			
City of New York (GO) Series C-1					
4.000%, 08/01/22.....	520	520,000			
City of New York (GO) Series E					
5.000%, 08/01/22.....	100	100,000			
5.000%, 08/01/23.....	1,825	1,888,119			

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**DFA NY MUNICIPAL BOND PORTFOLIO**  
**CONTINUED**

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
5.000%, 05/01/25.....	250	\$ 271,219
Genesee County (GO) (BAM)		
3.000%, 03/15/24.....	365	373,117
Harrison/Village of Harrison (GO)		
5.000%, 07/01/24.....	135	143,747
5.000%, 07/01/25.....	140	153,202
Haverstraw-Stony Point Central School District (GO) (ST AID WITHHLDG)		
3.000%, 08/15/22.....	200	200,119
3.000%, 08/15/23.....	360	365,201
Hermon-DeKalb Central School District (GO)		
4.000%, 06/29/23.....	1,000	1,018,898
Herricks Union Free School District (GO)(ST AID WITHHLDG)		
5.000%, 08/01/22.....	430	430,000
Horseheads Central School District (GO)		
3.000%, 06/22/23.....	660	667,436
Island Park Union Free School District (GO) (ST AID WITHHLDG)		
4.000%, 07/15/24.....	580	606,022
Ithaca City School District (GO) (ST AID WITHHLDG)		
2.000%, 06/15/23.....	580	582,164
Lake Placid Central School District (GO) (ST AID WITHHLDG)		
4.000%, 06/15/24.....	350	365,438
4.000%, 06/15/25.....	550	585,375
Lancaster Central School District (GO)		
4.000%, 06/09/23.....	1,000	1,018,582
Lindenhurst Union Free School District (GO) (ST AID WITHHLDG)		
2.250%, 09/01/23.....	195	196,302
Long Island Power Authority (RB) Series A		
5.000%, 09/01/35.....	500	524,379
▣ 5.000%, 09/01/37 (Pre- refunded @ \$100, 9/1/22)	330	330,970
Metropolitan Transportation Authority (RB) Series B		
5.000%, 11/15/23.....	260	265,625
Metropolitan Transportation Authority (RB) Series C		
5.000%, 11/15/22.....	435	439,348

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
▣ 5.000%, 11/15/32 (Pre- refunded @ \$100, 5/15/23)	700	\$ 719,258
Metropolitan Transportation Authority (RB) Series E		
▣ 5.000%, 11/15/30 (Pre- refunded @ \$100, 11/15/23)	1,100	1,148,331
Middle Country Central School District At Centereach (GO) (ST AID WITHHLDG)		
3.000%, 01/15/23.....	725	730,183
3.000%, 01/15/24.....	640	653,171
Middletown City School District (GO) (ST AID WITHHLDG)		
5.000%, 09/15/24.....	145	154,760
Monroe County Industrial Dev. Corp. (RB)		
5.000%, 12/01/25.....	300	321,061
Monroe County Industrial Dev. Corp. (RB) Series A		
5.000%, 07/01/26.....	1,145	1,247,510
Monroe-Woodbury Central School District (GO) (ST AID WITHHLDG)		
5.000%, 02/15/24.....	1,000	1,051,031
Mount Vernon City School District (GO) (ST AID WITHHLDG)		
5.000%, 12/01/24.....	450	480,197
Nassau County (GO) Series B		
5.000%, 04/01/24.....	400	421,162
Nassau County (GO) Series C		
5.000%, 10/01/32.....	485	541,550
New York City Industrial Dev. Agency (RB) (AGM)		
5.000%, 03/01/28.....	510	569,876
New York City Municipal Water Finance Authority (RB)		
▣ 5.000%, 06/15/47 (Pre- refunded @ \$100, 6/15/23)	980	1,009,684
New York Convention Center Dev. Corp. (RB)		
5.000%, 11/15/23.....	560	582,737
5.000%, 11/15/25.....	75	81,732
New York State (GO) Series A		
5.000%, 03/01/23.....	2,150	2,194,763

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**DFA NY MUNICIPAL BOND PORTFOLIO  
CONTINUED**

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
New York State Dormitory Authority (RB) Series A		
5.000%, 10/01/22.....	1,105	\$1,111,650
5.000%, 03/15/23.....	2,410	2,462,954
5.000%, 03/15/24.....	700	737,161
5.000%, 02/15/25.....	2,495	2,615,703
5.000%, 03/15/25.....	1,000	1,084,230
5.000%, 03/15/26.....	570	616,332
▣ 5.000%, 03/15/29 (Pre- refunded @ \$100, 3/15/23)	535	546,846
▣ 5.000%, 07/01/29 (Pre- refunded @ \$100, 7/1/23)	1,185	1,222,578
▣ 5.000%, 02/15/30 (Pre- refunded @ \$100, 2/15/23)	1,535	1,564,593
▣ 5.000%, 07/01/34 (Pre- refunded @ \$100, 7/1/24)	500	529,666
5.000%, 07/01/34.....	515	540,641
▣ 5.000%, 07/01/37 (Pre- refunded @ \$100, 7/1/23)	1,000	1,032,082
▣ 5.000%, 07/01/44 (Pre- refunded @ \$100, 7/1/24)	1,000	1,059,332
New York State Dormitory Authority (RB) Series B		
5.000%, 02/15/24.....	455	478,219
New York State Dormitory Authority (RB) Series B-GRP B		
5.000%, 02/15/29.....	1,420	1,527,673
New York State Dormitory Authority (RB) Series C		
5.000%, 03/15/31.....	1,200	1,254,063
New York State Dormitory Authority (RB) Series D		
5.000%, 02/15/23.....	2,620	2,669,807
4.000%, 03/15/23.....	3,000	3,047,117
5.000%, 02/15/25.....	2,005	2,173,301
5.000%, 02/15/26.....	730	809,662
New York State Dormitory Authority (RB) Series E		
5.000%, 02/15/23.....	500	509,505
5.000%, 03/15/24.....	1,000	1,053,087
New York State Dormitory Authority (RB) (ETM) Series A		
4.000%, 12/15/22.....	100	100,978
5.000%, 12/15/22.....	70	70,918

	Face Amount	Value†
	(000)	
NEW YORK — (Continued)		
New York State Dormitory Authority (RB) (ETM) Series A		
5.000%, 02/15/25.....	425	\$ 459,240
New York State Dormitory Authority (RB) (ETM) Series B		
5.000%, 02/15/25.....	550	596,167
New York State Dormitory Authority (RB) (ETM) Series D		
5.000%, 02/15/24.....	3,080	3,242,259
New York State Thruway Authority (RB) Series A-1		
5.000%, 03/15/24.....	1,760	1,854,013
New York State Thruway Authority (RB) Series J		
5.000%, 01/01/27.....	535	557,284
New York State Thruway Authority (RB) Series K		
5.000%, 01/01/23.....	650	659,255
New York State Urban Dev. Corp. (RB)		
5.000%, 03/15/23.....	1,020	1,042,412
New York State Urban Dev. Corp. (RB) Series A		
5.000%, 03/15/24.....	1,225	1,290,435
New York State Urban Development Corp. (RB)		
5.000%, 03/15/25.....	815	882,337
5.000%, 03/15/28.....	1,000	1,018,467
New York State Urban Development Corp. (RB) Series A		
5.000%, 03/15/23.....	1,705	1,742,463
5.000%, 03/15/25.....	1,200	1,299,146
New York State Urban Development Corp. (RB) Series E		
5.000%, 03/15/23.....	2,000	2,043,945
North Colonie Central School District (GO) (ST AID WITHHLDG)		
2.000%, 07/15/23.....	800	803,258
North Shore Central School District (GO) (ST AID WITHHLDG)		
2.000%, 12/15/22.....	285	285,644
2.000%, 12/15/23.....	550	552,735
Oceanside Union Free School District (GO) (ST AID WITHHLDG)		
2.500%, 07/01/23.....	520	524,642
Onondaga County (GO)		
5.000%, 08/15/24.....	700	746,705

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**DFA NY MUNICIPAL BOND PORTFOLIO  
CONTINUED**



	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW YORK — (Continued)			NEW YORK — (Continued)		
Oswego City School District (BAN) (ST AID WITHHLDG)			Town of Oyster Bay (GO) Series B		
3.750%, 07/21/23.....	750	\$ 760,690	2.000%, 08/26/22.....	1,000	\$ 1,000,096
Port Authority of New York & New Jersey (RB)			Town of Ramapo (GO) Series B		
4.000%, 12/01/25.....	375	401,838	2.000%, 05/01/23.....	665	666,890
Riverhead Central School District (GO) (ST AID WITHHLDG)			Town of Tonawanda (GO) Series B		
2.000%, 10/15/22.....	280	280,345	1.500%, 08/26/22.....	1,500	1,499,931
Riverhead Central School District (GO) (ST AID WITHHLDG)			Triborough Bridge & Tunnel Authority (RB) Series B		
Series A			5.000%, 11/15/22.....	485	490,075
5.000%, 03/15/24.....	995	1,048,806	4.000%, 11/15/23.....	430	443,745
5.000%, 03/15/25.....	710	767,143	Triborough Bridge & Tunnel Authority (RB) Series C-2		
Schenectady County (GO)			5.000%, 05/15/25.....	1,000	1,088,811
5.000%, 06/15/25.....	140	152,853	Trust for Cultural Resources of The City of New York/The (RB) Series A		
Sewanhaka Central High School District of Elmont (GO) (ST AID WITHHLDG)			□ 5.000%, 08/01/33 (Pre- refunded @ \$100, 8/1/23)	1,000	1,034,485
3.000%, 07/15/23.....	600	608,324	Ulster County (GO)		
Tonawanda City School District (GO)			2.000%, 11/15/22.....	240	240,437
3.125%, 06/15/23.....	1,300	1,315,801	Village of Bronxville (GO) Series A		
Town of Amherst (GO)			2.000%, 11/15/22.....	515	515,938
1.500%, 11/04/22.....	1,000	999,595	Village of Garden City (GO) Series B		
Town of Babylon (GO)			2.000%, 10/15/22.....	470	470,580
4.000%, 08/15/22.....	445	445,430	Village of Mamaroneck (GO)		
3.000%, 07/01/25.....	375	388,904	5.000%, 08/15/22.....	1,090	1,091,492
Town of Babylon (GO) Series B			Wantagh Union Free School District (GO) (ST AID WITHHLDG)		
5.000%, 04/01/23.....	1,000	1,023,421	2.000%, 11/15/22.....	250	250,362
Town of Bedford (GO) Series A			Wappingers Central School District (GO) (ST AID WITHHLDG)		
3.000%, 03/15/25.....	330	341,302	2.000%, 08/11/22.....	1,000	1,000,066
Town of Brookhaven (GO) Series B			Westbury Union Free School District (GO) (ST AID WITHHLDG)		
4.000%, 12/15/23.....	540	557,994	5.000%, 12/15/22.....	800	810,702
Town of Cheektowaga (GO)			Williamsville Central School District (GO)		
5.000%, 07/15/23.....	265	273,798	4.000%, 06/07/23.....	1,000	1,018,587
Town of Clarence (GO)			TOTAL MUNICIPAL BONDS		
2.250%, 08/01/24.....	210	212,008	Cost (\$140,634,571).....		139,910,661
Town of East Hampton (GO) Series A			TOTAL INVESTMENTS — (100.0%)		
5.000%, 08/15/22.....	600	600,797	(Cost \$140,634,571)^A.....		\$139,910,661
Town of Hempstead (GO)					
5.000%, 06/15/23.....	1,000	1,029,614			
Town of Huntington (GO)					
2.000%, 12/01/23.....	220	221,629			
Town of North Hempstead (GO) Series A					
5.000%, 03/15/23.....	615	628,513			
3.000%, 04/01/24.....	425	434,949			

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## DFA NY MUNICIPAL BOND PORTFOLIO CONTINUED

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$139,910,661	—	\$139,910,661
TOTAL.....	—	\$139,910,661	—	\$139,910,661

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## DIMENSIONAL RETIREMENT INCOME FUND

### SCHEDULE OF INVESTMENTS

July 31, 2022

(Unaudited)

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	3,830,604	\$46,848,282
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	3,027,321	30,636,491
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	231,585	6,810,909
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	211,977	6,804,453
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	122,404	2,859,352
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	84,708	1,789,879
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	105,566	1,444,150
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$96,078,955)*^.....		\$97,193,516

Summary of the Portfolio's investments as of July 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$97,193,516	—	—	\$97,193,516
TOTAL.....	\$97,193,516	—	—	\$97,193,516

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## ORGANIZATION

DFA Investment Dimensions Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At July 31, 2022, the Fund consisted of one hundred and two operational portfolios, (the "Portfolios") all of which are included in this document. The Fund's advisor is Dimensional Fund Advisors LP (the "Advisor"). Some of the portfolios of the Fund are feeder funds in a master-feeder structure. The master funds are part of other entities that are also managed by the Advisor. The Schedules of Investments for the master funds have been included in this document.

## SECURITY VALUATION

The Portfolios use a fair value hierarchy, which prioritizes the inputs-to-valuation techniques used to measure fair value into three broad levels described below:

- Level 1 - inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies and futures contracts)
- Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolios' own assumptions in determining the fair value of investments)

The Funds of Funds (International Small Company Portfolio, Global Small Company Portfolio, World ex U.S. Value Portfolio, Selectively Hedged Global Equity Portfolio, Dimensional Retirement Income Fund, Dimensional 2045 Target Date Retirement Income Fund, Dimensional 2050 Target Date Retirement Income Fund, Dimensional 2055 Target Date Retirement Income Fund, Dimensional 2060 Target Date Retirement Income Fund, Dimensional 2065 Target Date Retirement Income Fund, Dimensional 2010 Target Date Retirement Income Fund, Dimensional 2015 Target Date Retirement Income Fund, Dimensional 2020 Target Date Retirement Income Fund, Dimensional 2025 Target Date Retirement Income Fund, Dimensional 2030 Target Date Retirement Income Fund, Dimensional 2035 Target Date Retirement Income Fund, Dimensional 2040 Target Date Retirement Income Fund, World Core Equity Portfolio, Global Social Core Equity Portfolio, DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio) invest in the funds indicated on the Schedule of Investments ("Underlying Funds"). The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each of the DFA Diversified Fixed Income Portfolio and DFA Global Core Plus Fixed Income Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in fixed income securities. Each Feeder Fund (U.S. Large Cap Value Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio) invests primarily in a corresponding master fund(s) ("Master Fund"). Shares held by the Portfolios in other investment companies (such as the Master Funds and the Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Portfolios' investments in the series of The DFA Investment Trust Company or in Dimensional Emerging Markets Value Fund reflect their proportionate interest in the net assets of such corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

Securities held by the Domestic Equity Portfolios (U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. Large Cap Equity Portfolio, U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio, U.S. Sustainability Targeted Value Portfolio, VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, U.S. Large Cap Growth Portfolio, U.S. Small Cap Growth Portfolio, and U.S. High Relative Profitability Portfolio) and the International Equity Portfolios (Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio, International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Social Core Equity Portfolio, VA International Value Portfolio, VA International Small Portfolio, International Large Cap Growth Portfolio, International Small Cap Growth Portfolio, International High Relative Profitability Portfolio, Emerging

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securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Domestic Equity Portfolios and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and the International Equity Portfolios value the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of the Advisor) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time at which the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the pricing of the International Equity Portfolios' shares (at the close of the NYSE), the International Equity Portfolios will fair-value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors of the Fund has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Debt securities held by Enhanced U.S. Large Company Portfolio, DFA Commodity Strategy Portfolio, DFA One-Year Fixed Income Portfolio, DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Short-Term Government Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income, DFA Intermediate Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Investment Grade Portfolio, DFA Inflation-Protected Securities Portfolio, DFA Short-Term Municipal Bond Portfolio, DFA Intermediate-Term Municipal Bond Portfolio, DFA Selective State Municipal Bond Portfolio, DFA California Short-Term Municipal Bond Portfolio, DFA California Intermediate-Term Municipal Bond Portfolio, DFA NY Municipal Bond Fund, DFA Short-Duration Real Return Portfolio, DFA Municipal Real Return Portfolio, DFA Municipal Bond Portfolio, DFA LTIP Portfolio, VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, DFA Social Fixed Income Portfolio, DFA Diversified Fixed Income Portfolio, DFA MN Municipal Bond Portfolio, DFA California Municipal Real Return Portfolio, DFA Global Sustainability Fixed Income Portfolio, DFA Global Core Plus Fixed Income Portfolio, DFA Oregon Municipal Bond Portfolio, DFA Global Core Plus Real Return Portfolio and DFA Short-Term Selective State Municipal Bond Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations

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are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Listed derivatives, such as futures, that are actively traded are valued based on quoted prices from the exchange and are categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Swap agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is not available from an independent third-party pricing service or source, the swap agreement will be valued in good faith at fair value in accordance with procedures adopted by the Board. These securities are generally categorized as Level 2 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Schedule of Investments for the Portfolios (except for the Feeder Funds). The methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

## FINANCIAL INSTRUMENTS

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly (through their investments in a corresponding Master/Underlying Fund), in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. **TREASURY INFLATION-PROTECTED SECURITIES (TIPS):** VIT Inflation-Protected Securities Portfolio, DFA Inflation-Protected Securities Portfolio, and DFA Short-Duration Real Return Portfolio may purchase TIPS, which are securities issued by the U.S. Treasury. Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the Portfolio may be irregular. In addition, the current market value of inflation-protected securities is not guaranteed and will fluctuate.
2. **FOREIGN MARKET RISKS:** Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision

and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Portfolios may be inhibited.

### ***Derivative Financial Instruments***

Summarized below are the specific types of derivative instruments used by the Portfolios:

3. **FORWARD CURRENCY CONTRACTS:** The Portfolios listed below may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Selectively Hedged Global Equity Portfolio and Enhanced U.S. Large Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Selectively Hedged Global Equity Portfolio's and Enhanced U.S. Large Company Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

4. **FUTURES CONTRACTS:** Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use

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futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. The Selectively Hedged Global Equity Portfolio may also use futures contracts to hedge some or all of the currency exposure of its foreign securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

The DFA Commodity Strategy Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the Commodity Futures Trading Commission ("CFTC") or, consistent with CFTC regulations, on foreign exchanges. The DFA Commodity Strategy Portfolio invests in futures contracts on individual commodities or commodity indices and options on them through the Portfolio's investment in the Dimensional Cayman Commodity Fund I, LTD., the "Subsidiary."

A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest-rate-sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization-or production-weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

Payments, known as "variation margin", to and from the broker will be made daily as the currency, financial instrument or index underlying the futures contract fluctuates, making the long and short positions in the futures contract more or less valuable, a process known as "marking-to-market". As a result of the small margin deposit that is required, a small change in the market price of a futures contract can produce major losses.

At any time prior to the expiration of a futures contract, a Portfolio may elect to close the position by taking an opposite position, which will operate to terminate the Portfolio's existing position in the contract. Positions in futures contracts and options on futures contracts (described below) may be closed out only on the exchange on which they were entered into (or through a linked exchange). However, there is no assurance that an active market will exist at any particular time. Once the daily fluctuation limit has been reached in a particular contract, most futures exchanges restrict trades at a price beyond that limit or trading may be suspended for specified periods during the day. Such restrictions may prevent prompt liquidation of futures positions at an advantageous price, potentially subjecting the Portfolio to substantial losses. In such event and in the event of adverse price movements, the Portfolio would be required to make daily cash payments of variation margin. Losses incurred in futures transactions and the costs of these transactions will affect the Portfolio's performance.

The price volatility of commodity futures contracts has been historically greater than that for traditional securities, such as stocks and bonds, and there are a variety of factors associated with commodity futures contracts which may subject the Portfolio's investments in the contracts to greater volatility than investments in traditional securities.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default. Risks may also arise upon entering into commodity-linked derivative instruments. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting an industry or commodity.

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5. **OPTIONS ON FUTURES CONTRACTS:** The DFA Commodity Strategy Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be

subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer's futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily and that change is reflected in the net asset value of the Portfolio.

The DFA Commodity Strategy Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

**6. COMMODITY-LINKED DERIVATIVES:** DFA Commodity Strategy Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in swap agreements, commodity options, futures, options on futures and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. As of July 31, 2022, the DFA Commodity Strategy Portfolio held \$440,616,501 in the Subsidiary, representing 23.37% of DFA Commodity Strategy Portfolio's total assets.

**7. SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

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termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 (the "Dodd-Frank Act") and implementing rules adopted by the CFTC currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that



additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by a Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of a Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM's customers.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

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in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

## FEDERAL TAX COST

At July 31, 2022, the total cost of securities for federal income tax purposes was:

	Federal Tax Cost
Enhanced U.S. Large Company Portfolio.....	\$ 305,332
U.S. Large Cap Value Portfolio.....	15,012,755
U.S. Targeted Value Portfolio.....	8,999,550
U.S. Small Cap Value Portfolio.....	10,383,087
U.S. Core Equity 1 Portfolio.....	14,330,001
U.S. Core Equity 2 Portfolio.....	15,135,790
U.S. Vector Equity Portfolio.....	2,497,390
U.S. Small Cap Portfolio.....	9,188,103
U.S. Micro Cap Portfolio.....	4,421,215
DFA Real Estate Securities Portfolio.....	5,700,277
Large Cap International Portfolio.....	4,375,767
International Core Equity Portfolio.....	27,990,911
International Small Company Portfolio.....	10,324,238
Global Small Company Portfolio.....	82,360
Japanese Small Company Portfolio.....	310,650
Asia Pacific Small Company Portfolio.....	351,035
United Kingdom Small Company Portfolio.....	24,514
Continental Small Company Portfolio.....	699,528
DFA International Real Estate Securities Portfolio.....	6,484,909
DFA Global Real Estate Securities Portfolio.....	8,603,045
DFA International Small Cap Value Portfolio.....	11,229,025
International Vector Equity Portfolio.....	3,093,616
World ex U.S. Value Portfolio.....	195,525
World ex U.S. Targeted Value Portfolio.....	681,252
World ex U.S. Core Equity Portfolio.....	3,294,184
Selectively Hedged Global Equity Portfolio.....	185,485
Emerging Markets Portfolio.....	3,130,385
Emerging Markets Small Cap Portfolio.....	3,915,462
Emerging Markets Value Portfolio.....	10,227,795
Emerging Markets Core Equity Portfolio.....	21,000,864
U.S. Large Cap Equity Portfolio.....	948,784
DFA Commodity Strategy Portfolio.....	3,659,915
DFA One-Year Fixed Income Portfolio.....	5,810,419

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 5,521,685
DFA Selectively Hedged Global Fixed Income Portfolio.....	1,157,537
DFA Short-Term Government Portfolio.....	1,616,847
DFA Five-Year Global Fixed Income Portfolio.....	11,809,733
DFA World ex U.S. Government Fixed Income Portfolio.....	1,582,630
DFA Intermediate Government Fixed Income Portfolio.....	5,362,049
DFA Short-Term Extended Quality Portfolio.....	7,298,967
DFA Intermediate-Term Extended Quality Portfolio.....	1,683,617
DFA Targeted Credit Portfolio.....	906,479
DFA Investment Grade Portfolio.....	12,494,916
DFA Inflation-Protected Securities Portfolio.....	6,885,542
DFA Short-Term Municipal Bond Portfolio.....	2,305,015
DFA Intermediate-Term Municipal Bond Portfolio.....	1,882,326
DFA Selective State Municipal Bond Portfolio.....	261,749
DFA Short-Term Selective State Municipal Bond Portfolio.....	182,231
DFA California Short-Term Municipal Bond Portfolio.....	788,045
DFA California Intermediate-Term Municipal Bond Portfolio.....	529,737
DFA NY Municipal Bond Portfolio.....	140,634
Dimensional Retirement Income Fund.....	96,416
Dimensional 2045 Target Date Retirement Income Fund.....	93,480
Dimensional 2050 Target Date Retirement Income Fund.....	65,642
Dimensional 2055 Target Date Retirement Income Fund.....	41,380
Dimensional 2060 Target Date Retirement Income Fund.....	35,419
Dimensional 2065 Target Date Retirement Income Fund.....	5,649
Dimensional 2010 Target Date Retirement Income Fund.....	23,802
Dimensional 2015 Target Date Retirement Income Fund.....	34,022
Dimensional 2020 Target Date Retirement Income Fund.....	105,079
Dimensional 2025 Target Date Retirement Income Fund.....	156,943
Dimensional 2030 Target Date Retirement Income Fund.....	164,826
Dimensional 2035 Target Date Retirement Income Fund.....	144,621
Dimensional 2040 Target Date Retirement Income Fund.....	109,181
DFA Short-Duration Real Return Portfolio.....	2,287,815
DFA Municipal Real Return Portfolio.....	1,680,217
DFA Municipal Bond Portfolio.....	641,591
World Core Equity Portfolio.....	789,258
DFA LTIP Portfolio.....	418,345
U.S. Social Core Equity 2 Portfolio.....	911,248
U.S. Sustainability Core 1 Portfolio.....	3,580,774
U.S. Sustainability Targeted Value Portfolio.....	298,402
International Sustainability Core 1 Portfolio.....	2,916,008
International Social Core Equity Portfolio.....	1,288,103
Global Social Core Equity Portfolio.....	39,497
Emerging Markets Social Core Equity Portfolio.....	1,281,770
VA U.S. Targeted Value Portfolio.....	430,985
VA U.S. Large Value Portfolio.....	462,821
VA International Value Portfolio.....	405,664
VA International Small Portfolio.....	293,052
VA Short-Term Fixed Portfolio.....	345,784

	Federal Tax Cost
VA Global Bond Portfolio.....	\$ 374,440
VIT Inflation-Protected Securities Portfolio.....	238,677

VA Global Moderate Allocation Portfolio.....	133,890
U.S. Large Cap Growth Portfolio.....	1,339,635
U.S. Small Cap Growth Portfolio.....	646,521
International Large Cap Growth Portfolio.....	501,807
International Small Cap Growth Portfolio.....	294,365
DFA Social Fixed Income Portfolio.....	550,836
DFA Diversified Fixed Income Portfolio.....	2,279,581
U.S. High Relative Profitability Portfolio.....	3,773,108
International High Relative Profitability Portfolio.....	1,845,484
VA Equity Allocation Portfolio.....	82,924
DFA MN Municipal Bond Portfolio.....	32,600
DFA California Municipal Real Return Portfolio.....	274,188
DFA Global Core Plus Fixed Income Portfolio.....	3,266,531
Emerging Markets Sustainability Core 1 Portfolio.....	949,113
Emerging Markets Targeted Value Portfolio.....	197,971
DFA Global Sustainability Fixed Income Portfolio.....	1,022,801
DFA Oregon Municipal Bond Portfolio.....	65,434
DFA Global Core Plus Real Return Portfolio.....	367,973
Emerging Markets ex China Core Equity Portfolio.....	391,844

## RECENTLY ISSUED ACCOUNTING STANDARDS AND REGULATIONS

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Portfolios financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the “Derivatives Rule”) imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the “Valuation Rule”) under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund’s investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

## OTHER

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although

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management currently believes that resolving claims against the Portfolios, individually or in aggregate, will not have a material adverse impact on the Portfolios’ financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management’s view of these matters may change in the future.

## SUBSEQUENT EVENT EVALUATIONS

Management has evaluated the impact of all subsequent events on the Portfolios through the date on which the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.