

# AB GLOBAL RISK ALLOCATION FUND, INC.

## FORM NPORT-P

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

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

Address	ALLIANCEBERNSTEIN LP 66 HUDSON BOULEVARD EAST, 26TH FLOOR NEW YORK, NY, 10001
Telephone	2129691000
CIK	0000069752
Symbol	CABIX
Fiscal Year	11/30

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

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

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

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

### Submission Contact Information

Name	
Phone	
E-Mail Address	

### Notification Information

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

## NPORT-P: Part A: General Information

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

a. Name of Registrant	AB GLOBAL RISK ALLOCATION FUND, INC.
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-00134
c. CIK number of Registrant	0000069752
d. LEI of Registrant	549300RSIE10WXQ2LF59
e. Address and telephone number of Registrant:	
i. Street Address 1	ALLIANCEBERNSTEIN LP
ii. Street Address 2	1345 AVENUE OF THE AMERICAS
iii. City	NEW YORK
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	10105
vii. Telephone number	212-969-1000

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

a. Name of Series.	AB GLOBAL RISK ALLOCATION FUND, INC.
b. EDGAR series identifier (if any).	S000009974
c. LEI of Series.	549300RSIE10WXQ2LF59

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

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

**Item A.4. Final filing**

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.	241757821.38
b. Total liabilities.	4496355.39
c. Net assets.	237261465.99

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

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

20791752.72000000

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

Amounts payable within one year.

Banks or other financial institutions for borrowings.

0.00000000

Controlled companies.

0.00000000

Other affiliates.

0.00000000

Others.

0.00000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.

0.00000000

Controlled companies.

0.00000000

Other affiliates.

0.00000000

Others.

0.00000000

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

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

0.00000000

(ii) On a standby commitment basis:

0.00000000

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

0.00000000

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

3223589.13000000

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

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

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

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

Currency  
Metric  
Record

ISO Currency code

3 month

1 year

5 years

10 years

30 years

#1

Australia Dollar

Interest Rate Risk (DV01)



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

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

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	-1.08000000	-98.26000000	-443.73000000	0.00000000	0.00000000
Non-Investment grade	-0.01000000	-0.19000000	-1.33000000	-0.92000000	-0.19000000

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

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

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

Item B.4. Securities lending.

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

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

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

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

Aggregate Info Record	Aggregate principal amount	Aggregate value of collateral	Investment category *
#1	304848.19000000	238543.42000000	agency debentures and agency strip
#2	5722320.64000000	6110666.02000000	U.S. Treasuries (including strips)

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

Item B.5. Return information.

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

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	0.05000000	1.35000000	0.30000000	C000027571
#2	0.10000000	1.39000000	0.39000000	C000027573
#3	0.10000000	1.43000000	0.34000000	C000027570
#4	0.00000000	1.37000000	0.27000000	C000027569
#5	0.05000000	1.40000000	0.30000000	C000027572
#6	0.05000000	1.40000000	0.35000000	C000027567

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

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		2129600.19000000	-1250619.420000	1562238.0100000	-837321.6800000	-51374.57000000	-180575.3900000
		0	00	0	0		0
	Forward	—	—	—	—	—	—

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

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

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

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	11666.46000000	-1558898.35000000
Month 2	90601.37000000	2591692.47000000
Month 3	855771.28000000	788401.76000000

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

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	2546208.58000000	0.00000000	2637316.86000000
Month 2	645491.59000000	0.00000000	1851305.15000000
Month 3	1035244.09000000	0.00000000	1375638.16000000

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

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

—

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

—

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

☐ Yes ☐ No ☐ N/A

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

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

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

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

Classification

—

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

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

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

—

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

—

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

—

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

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

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

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

—

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

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

—

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

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

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

### Schedule of Portfolio Investments Record: 1

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

a. Name of issuer (if any).	Honeywell International Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	ISRPG12PN4EIEOEMW547
c. Title of the issue or description of the investment.	Honeywell International Inc
d. CUSIP (if any).	438516106

At least one of the following other identifiers:

- ISIN	US4385161066
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#### Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	378.00000000
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>	87661.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036947415642

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

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

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

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

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

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 2

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

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

b. LEI (if any) of issuer. [\(1\)](#) Z1YLO2USPORE63VVUL20



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

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

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

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

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

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

FMC Corp
- d. CUSIP (if any).

302491303

At least one of the following other identifiers:

- ISIN

US3024913036

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

742.00000000
- b. Units

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

United States Dollar
- e. Value. (4)

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

0.029281392033

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

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

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

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

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

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

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

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 4

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

a. Name of issuer (if any).	Provident Financial PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800U93SZC44VXN635
c. Title of the issue or description of the investment.	Provident Financial PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B1Z4ST84
--------	--------------

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

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

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

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

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

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

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

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

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 5

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

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

At least one of the following other identifiers:

- ISIN GB0005758098

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

Balance. (2)

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

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

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

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

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

**Item C.5. Country of investment or issuer.**a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.

N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 6

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

a. Name of issuer (if any).

British American Tobacco PLC

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

213800FKA5MF17RJKT63

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

British American Tobacco PLC

d. CUSIP (if any).

110448107

At least one of the following other identifiers:

- ISIN

US1104481072

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

Balance. (2)

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

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

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

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

a. Liquidity classification information. (10)

Category. N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 23970.84000000

## Schedule of Portfolio Investments Record: 7

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

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

At least one of the following other identifiers:

- ISIN US26884L1098

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

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

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

### Item C.3. Payoff profile.

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

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

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

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



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

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 8

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

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

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

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0007669376

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

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

a. Balance	2130.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	47168.29000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.019880299484

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

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

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

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 9

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

a. Name of issuer (if any).

Chicago Board of Trade

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

549300EX04Q2QBFQTQ27

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

SOYBEAN OIL FUTR MAR22

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

BBG00R1WMGT7

Description of other unique identifier.

Bloomberg Identifier

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

Balance. (2)

a. Balance

37.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-21512.91000000

f. Exchange rate.

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

-0.00906717401

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

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

a. Asset type. (6)

Derivative-commodity

b. Issuer type. (7)

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

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

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

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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Soybean Oil

Index identifier, if any. BOH2 Comdty

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

iii. Expiration date. 2022-03-14

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

ISO Currency Code. United States Dollar

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

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

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

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

- a. Name of issuer (if any). Victoria's Secret & Co
- b. LEI (if any) of issuer. (1) 5493006T3O70U3UWVF17
- c. Title of the issue or description of the investment. Victoria's Secret & Co
- d. CUSIP (if any). 926400102

At least one of the following other identifiers:

- ISIN US9264001028

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

Balance. (2)

- a. Balance 136.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9016.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.003800364278

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

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

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

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

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

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

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

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

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

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

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 11

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

a. Name of issuer (if any).	LVMH Moet Hennessy Louis Vuitton SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	I0G4E947OATN0KJYSD45
c. Title of the issue or description of the investment.	LVMH Moet Hennessy Louis Vuitton SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121014
--------	--------------

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

Balance. (2)

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

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

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

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

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 12

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

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

At least one of the following other identifiers:

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

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

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

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

### Item C.3. Payoff profile.

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

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

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

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

- |   |  |
|---|--|
| a. ISO country code. <a href="#">(8)</a>            | UNITED 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.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 13

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

a. Name of issuer (if any). EDP - Energias de Portugal SA

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

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN PTEDP0AM0009

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

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

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

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

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

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

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) PORTUGAL

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 14

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

a. Name of issuer (if any).

Cisco Systems Inc/Delaware

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

549300LK FJ962MZ46593

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

Cisco Systems Inc/Delaware

d. CUSIP (if any).

17275R102

At least one of the following other identifiers:

- ISIN

US17275R1023

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

Balance. (2)

a. Balance

2148.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

126774.96000000

f. Exchange rate.

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

0.053432595752

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 15

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

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

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

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

d. CUSIP (if any). 012653101

At least one of the following other identifiers:

- ISIN US0126531013

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

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

a. Balance 546.00000000

b. Units Number of shares

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

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

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

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

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

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

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

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

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

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

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

☒ Yes ☐ No

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

127969.20000000

## Schedule of Portfolio Investments Record: 16

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

a. Name of issuer (if any).

Boskalis Westminster

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

724500W1FESNTNY5DL70

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

Boskalis Westminster

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0000852580

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

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

a. Balance

549.00000000

b. Units

Number of shares

c. Description of other units.

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

Euro Member Countries

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

18072.34000000

f. Exchange rate.

0.84691900

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

0.007617056534

### Item C.3. Payoff profile.

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

☒ Long ☐ Short ☐ N/A

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

a. Asset type. [\(6\)](#)

Equity-common

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

Corporate

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

a. ISO country code. [\(8\)](#)

NETHERLANDS

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

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

## Schedule of Portfolio Investments Record: 17

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

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

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

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

d. CUSIP (if any). 04621X108

At least one of the following other identifiers:

- ISIN US04621X1081

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

a. Balance 420.00000000

b. Units Number of shares

c. Description of other units.

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

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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



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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 18

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

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

At least one of the following other identifiers:

- ISIN	SE0000108847
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### Item C.2. Amount of each investment.

Balance. (2)

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

### Item C.3. Payoff profile.

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

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

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

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

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

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

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

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

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

Category.	N/A
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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.**

N/A

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

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

## Schedule of Portfolio Investments Record: 19

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

a. Name of issuer (if any).	Atlas Copco AB
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800T8PC8Q4FYJZR07
c. Title of the issue or description of the investment.	Atlas Copco AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0011166628
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**Item C.2. Amount of each investment.**

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

a. Balance	520.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona

e. Value. <a href="#">(4)</a> .	30113.72000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.012692208519

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

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

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

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

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

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

a. ISO country code. [\(8\)](#) SWEDEN

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 20

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

a. Name of issuer (if any).	OMV AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300V62YJ9HTLRI486
c. Title of the issue or description of the investment.	OMV AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AT0000743059
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### Item C.2. Amount of each investment.

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

a. Balance	1553.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	86021.80000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.036256119231

### Item C.3. Payoff profile.

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

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

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

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

a. ISO country code. <a href="#">(8)</a>	AUSTRIA
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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 21

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

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

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

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

d. CUSIP (if any). 79466L302

At least one of the following other identifiers:

- ISIN US79466L3024

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

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

a. Balance 534.00000000

b. Units Number of shares

c. Description of other units.

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

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

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.059703829026
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. (5)	<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. (6)	Equity-common
b. Issuer type. (7)	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<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. (10)	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

a. Name of issuer (if any).	Intuit Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	VI90HBPH7XSFMB9E4M29
c. Title of the issue or description of the investment.	Intuit Inc
d. CUSIP (if any).	461202103

At least one of the following other identifiers:

- ISIN	US4612021034
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**Item C.2. Amount of each investment.**

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

a. Balance	570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	322682.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.136002995114

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

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

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

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

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

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

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

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

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

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

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 23

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

a. Name of issuer (if any).

Dow Inc

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

5493003S21INSLK2IP73

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

Dow Inc

d. CUSIP (if any).

260557103

At least one of the following other identifiers:

- ISIN

US2605571031

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

Balance. (2)

a. Balance

701.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

44092.90000000

f. Exchange rate.

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

0.018584096585

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



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

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

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

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

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 24

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

a. Name of issuer (if any). Imperial Brands PLC

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DFVPOB67JL3A42
c. Title of the issue or description of the investment.	Imperial Brands PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0004544929
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#### ***Item C.2. Amount of each investment.***

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

a. Balance	987.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	20931.10000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.008821955100

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

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

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

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

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

a. ISO country code. <a href="#">(8)</a>	UNITED 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.***

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 25

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

a. Name of issuer (if any).

Weir Group PLC/The

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

549300KDR56WHY9I3D10

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

Weir Group PLC/The

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0009465807

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

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

a. Balance

503.00000000

b. Units

Number of shares

c. Description of other units.

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

United Kingdom Pound

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

12104.72000000

f. Exchange rate.

0.72735200

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

0.005101848270

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

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

☒ Long ☐ Short ☐ N/A

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

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

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

- |   |  |
|---|--|
| a. ISO country code. <a href="#">(8)</a>            | UNITED 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.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 26

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

- |   |                     |
|---|---------------------|
| a. Name of issuer (if any).                             | Umicore SA          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900F3AIECS8ZSV61 |
| c. Title of the issue or description of the investment. | Umicore SA          |

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

At least one of the following other identifiers:

- ISIN	BE0974320526
--------	--------------

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

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

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

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

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

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

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

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

a. ISO country code. <a href="#">(8)</a>	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
---	---

**Item C.7. 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.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 27

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

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

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

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

d. CUSIP (if any). 502431109

At least one of the following other identifiers:

- ISIN US5024311095

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

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

a. Balance 1019.00000000

b. Units Number of shares

c. Description of other units.

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

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

f. Exchange rate.

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

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

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

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

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

b. Issuer type. (7) Corporate

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

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

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 28

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

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

b. LEI (if any) of issuer. (1) 549300LRIF3NWCU26A80

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

d. CUSIP (if any). 09247X101

At least one of the following other identifiers:

- ISIN	US09247X1019
--------	--------------

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

Balance. (2)

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

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A



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

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

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

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

At least one of the following other identifiers:

- ISIN GB00B1VZ0M25

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

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

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

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

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

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

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

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

a. ISO country code. <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.*

N/A

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

## Schedule of Portfolio Investments Record: 30

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Kone Oyj
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138001CNF45JP5XZK38
c. Title of the issue or description of the investment.	Kone OYJ
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI0009013403
--------	--------------

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

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

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

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

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

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

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

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

a. ISO country code. [\(8\)](#) FINLAND  
b. Investment ISO country code. [\(9\)](#)

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 31

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

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

At least one of the following other identifiers:

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

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

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

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

### Item C.3. Payoff profile.

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

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

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

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

- |   |  |
|---|--|
| a. ISO country code. <a href="#">(8)</a>            | UNITED 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.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 32

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

a. Name of issuer (if any). Commodities Exchange Center

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

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00FM59K33

Description of other unique identifier. Bloomberg Identifier

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

a. Balance	11.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8528.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.003594401629

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

a. Asset type. [\(6\)](#) Derivative-commodity

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

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

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

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

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

Category. N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Commodities Exchange Center	N/A

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

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

Long

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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Silver

Index identifier, if any.

SIZ1 Comdty

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

iii. Expiration date.

2021-12-29

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

1311801.87000000

ISO Currency Code.

United States Dollar

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

8528.13000000

#### Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 33

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

a. Name of issuer (if any).

Drilling Co of 1972 A/S/The

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

549300Q6RULS8O2KBM54

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

Drilling Co of 1972 A/S/The

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DK0061135753

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

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

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

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

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

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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



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

## Schedule of Portfolio Investments Record: 34

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

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

At least one of the following other identifiers:

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

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

Balance. (2)

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

### Item C.3. Payoff profile.

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

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

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 35

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

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

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

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009000681

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

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

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

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

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

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

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) FINLAND

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 36

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

a. Name of issuer (if any).

Dollar General Corp

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

OPX52SQVOZI8IVSWYU66

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

Dollar General Corp

d. CUSIP (if any).

256677105

At least one of the following other identifiers:

- ISIN

US2566771059

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

Balance. (2)

a. Balance

382.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

85151.62000000

f. Exchange rate.

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

0.035889359295

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 37

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

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

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

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE1000016V2

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

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

a. Balance 80000.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	202622.11000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.085400344786

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

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

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

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

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

a. ISO country code. <a href="#">(8)</a>	CHINA
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.**

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 38

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

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

At least one of the following other identifiers:

- ISIN	US25470M1099
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	297.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12946.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005456524491

### Item C.3. Payoff profile.

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

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

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

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

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

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

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

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

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

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

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

**Schedule of Portfolio Investments Record: 39**

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

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED CZK / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21FPKBB0QNH

Description of other unique identifier. Trade Identifier

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

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



a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Czech Republic Koruna
e. Value. (4)	-3412.31000000
f. Exchange rate.	21.53213400
g. Percentage value compared to net assets of the Fund.	-0.00143820657

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

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

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

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

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

a. ISO country code. (8) CZECHIA

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

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

## i. Amount and description of currency sold.

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

## ii. Amount and description of currency purchased.

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

iii. Settlement date. 2021-09-17

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

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

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

**Schedule of Portfolio Investments Record: 40****Item C.1. Identification of investment.**

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

At least one of the following other identifiers:

- ISIN IE00B4BNMY34

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

Balance. (2)

- a. Balance 613.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar

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

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

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

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

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

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

a. ISO country code. (8) IRELAND

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

# Schedule of Portfolio Investments Record: 41

## Item C.1. Identification of investment.

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

At least one of the following other identifiers:

- ISIN	US24906P1093
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## Item C.2. Amount of each investment.

Balance. (2)

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

## Item C.3. Payoff profile.

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

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

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 42

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

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

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

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

d. CUSIP (if any). 29476L107

At least one of the following other identifiers:

- ISIN US29476L1070

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 641.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 53888.87000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.022712862274
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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)	Equity-common
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b. Issuer type. (7)	
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**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)	
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	L'Oreal SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900JI1GG6F7RKVI53
c. Title of the issue or description of the investment.	L'Oreal SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120321
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	228.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	106963.72000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.045082634701

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 44

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Telecom Italia SpA/Milano

b. LEI (if any) of issuer. (1) 549300W384M3RI3VXU42

c. Title of the issue or description of the investment. Telecom Italia SpA/Milano

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0003497168

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 31583.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 14309.29000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.006031021489

**Item C.3. Payoff profile.**



a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) ITALY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 45

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. <a href="#">(1)</a>	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CHF / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HBKBB5PMJ
Description of other unique identifier.	Trade Identifier

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	-4219.16000000
f. Exchange rate.	0.91448034
g. Percentage value compared to net assets of the Fund.	-0.00177827443

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	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. [\(10\)](#)

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 and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	314778.05000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	284000.00000000
Description of currency purchased.	Switzerland Franc

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) -4219.16000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 46****Item C.1. Identification of investment.**

a. Name of issuer (if any).	AMETEK Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WZDEF9KKE40E98
c. Title of the issue or description of the investment.	AMETEK Inc

d. CUSIP (if any).	031100100
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At least one of the following other identifiers:

- ISIN	US0311001004
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	672.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	91371.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038511032383

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 47****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Fidelity National Financial Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300CAZYIH39SYQ287
- c. Title of the issue or description of the investment. Fidelity National Financial Inc
- d. CUSIP (if any). 31620R303

At least one of the following other identifiers:

- ISIN US31620R3030

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1183.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 57765.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.024346932932

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 48

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Morgan Stanley Capital Services LLC
- b. LEI (if any) of issuer. (1) I7331LVCZKQKX5T7XV54
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD MYR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CSKBB15GJ
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Malaysia Ringgit
e. Value. <a href="#">(4)</a>	-4114.95000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00173435242

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <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? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 3668500.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 878156.79000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) -4114.95000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 49****Item C.1. Identification of investment.**

a. Name of issuer (if any). ASX Clear (Futures)

b. LEI (if any) of issuer. [\(1\)](#) 549300ZD7BBOVZFBVK49

c. Title of the issue or description of the investment. SPI 200 FUTURES SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00SLLFMR4
--	--------------



Description of other unique identifier.	Bloomberg Identifier
---	----------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	24.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	68558.03000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.028895560311

**Item C.3. Payoff profile.**

a. Payoff profile. <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-equity
b. Issuer type. <a href="#">(7)</a>	

**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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Future
---	--------

- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ASX Clear (Futures)	549300ZD7BBOVZFBVHK49

c. For futures and forwards (other than forward foreign currency contracts), provide:

- i. Payoff profile, selected from among the following (long, short). Long
- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	S&P ASX Share Price Index 200
Index identifier, if any.	XPU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-16
iv. Aggregate notional amount or contract value on trade date.	4369869.81000000
ISO Currency Code.	Australia Dollar
v. Unrealized appreciation or depreciation. (24)	68558.03000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 50**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). American Electric Power Co Inc
- b. LEI (if any) of issuer. (1) 1B4S6S7G0TW5EE83BO58
- c. Title of the issue or description of the investment. American Electric Power Co Inc
- d. CUSIP (if any). 025537101

At least one of the following other identifiers:

- ISIN	US0255371017
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1054.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	94406.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039790186580

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 51****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COTTON NO.2 FUTR MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00NRHD3P4
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 22.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 21334.81000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008992109153

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-commodity
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument [\(21\)](#) Future

- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures U.S., Inc.	5493004R83R1LVX2IL36

- c. For futures and forwards (other than forward foreign currency contracts), provide:

- i. Payoff profile, selected from among the following (long, short). Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Cotton

Index identifier, if any. CTH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-09

iv. Aggregate notional amount or contract value on trade date. 988135.19000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24).	21334.81000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 52

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Etablissements Franz Colruyt NV
b. LEI (if any) of issuer. (1).	5493000O0NZ1BCXO8K39
c. Title of the issue or description of the investment.	Etablissements Franz Colruyt NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BE0974256852
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	915.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	51219.54000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.021587803896

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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
---	---

**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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 53

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	General Motors Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930070NSV60J38I987
c. Title of the issue or description of the investment.	General Motors Co
d. CUSIP (if any).	37045V100

At least one of the following other identifiers:

- ISIN	US37045V1008
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	869.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42589.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017950529734

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 54

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Navient Corp
- b. LEI (if any) of issuer. (1) 54930067J0ZNOEBRW338
- c. Title of the issue or description of the investment. Navient Corp
- d. CUSIP (if any). 63938C108

At least one of the following other identifiers:

- ISIN US63938C1080

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1339.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 31078.19000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013098709421

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 30249.75000000

## Schedule of Portfolio Investments Record: 55

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Old Mutual Ltd

b. LEI (if any) of issuer. [\(1\)](#) 213800MON84ZWWPQCN47

c. Title of the issue or description of the investment. Old Mutual Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ZAE000255360

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	9763.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	10219.96000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.004307467273

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SOUTH AFRICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 56

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Western Digital Corp |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300QQXOOYEF89IC56 |
| c. Title of the issue or description of the investment. | Western Digital Corp |
| d. CUSIP (if any).                                      | 958102105            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US9581021055 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 465.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 29388.00000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.012386334998       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 57

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Twitter Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300I8RX485XMK6836

c. Title of the issue or description of the investment. Twitter Inc

d. CUSIP (if any). 90184L102

At least one of the following other identifiers:

- ISIN US90184L1026

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1866.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120357.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.050727580012

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 58

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Federal Realty Investment Trust

b. LEI (if any) of issuer. (1)

549300LI6XZ51GOCJ427

c. Title of the issue or description of the investment.

Federal Realty Investment Trust

d. CUSIP (if any).

313747206

At least one of the following other identifiers:

- ISIN

US3137472060

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

282.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

34339.14000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.014473121396

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 59

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Comerica Inc

b. LEI (if any) of issuer. [\(1\)](#) I9Q57JVPWHHZ3ZGBW498

c. Title of the issue or description of the investment. Comerica Inc

d. CUSIP (if any). 200340107

At least one of the following other identifiers:

- ISIN US2003401070

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 403.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29785.73000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012553968625

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 60

### Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED ZAR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FJKBBXXBS
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-5277.35000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	-0.00222427606

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 119021.54000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1655400.00000000  
Description of currency purchased. South Africa Rand

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5277.35000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 61

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Singapore Exchange Derivatives Clearing Limited
b. LEI (if any) of issuer. (1)	549300ZLWT3FK3F0FW61
c. Title of the issue or description of the investment.	MSCI SING IX ETS SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XD1BRH0
Description of other unique identifier.	Bloomberg Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	29.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	-14689.16000000
f. Exchange rate.	1.34445000
g. Percentage value compared to net assets of the Fund.	-0.00619112755

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SINGAPORE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Singapore Exchange Derivatives Clearing Limited	549300ZLWT3FK3F0FW61

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. MSCI Singapore Index

Index identifier, if any. QZU1 Index

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-09-29

iv. Aggregate notional amount or contract value on trade date. 1036939.44000000

ISO Currency Code. Singapore Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -14689.16000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 62

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Chocoladefabriken Lindt & Spruengli AG
b. LEI (if any) of issuer. (1)	529900JYJNNOKKAGK736
c. Title of the issue or description of the investment.	Chocoladefabriken Lindt & Spruengli AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0010570759
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	122194.92000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.051502219077

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 63

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BNP Paribas
b. LEI (if any) of issuer. <a href="#">(1)</a>	R0MUWSFPU8MPRO8K5P83
c. Title of the issue or description of the investment.	PURCHASED TWD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GRKBB4X7H
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	11871.09000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	0.005003378846

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TAIWAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83



i. Amount and description of currency sold.

Amount of currency sold.	716374.35000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	20054900.00000000
Description of currency purchased.	Taiwan New Dollar

iii. Settlement date.

2021-10-21

iv. Unrealized appreciation or depreciation.  
(24)

11871.09000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 64

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Teledyne Technologies Inc
b. LEI (if any) of issuer. (1)	549300VSMO9KYQWDND94
c. Title of the issue or description of the investment.	Teledyne Technologies Inc
d. CUSIP (if any).	879360105

At least one of the following other identifiers:

- ISIN	US8793601050
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	130.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60239.40000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.025389457891
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. (5)	<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. (6)	Equity-common
b. Issuer type. (7)	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<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. (10)	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Welltower Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	T6IZ0MBEG5ACZDTR7D06
c. Title of the issue or description of the investment.	Welltower Inc
d. CUSIP (if any).	95040Q104

At least one of the following other identifiers:

- ISIN	US95040Q1040
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	621.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	54356.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022909801123

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 66

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS1C2P2 IRS NZD R F 3.50750 IS1C2P2 CCPVANILLA / Short: SS1C2P2 IRS NZD P V 03MNZDBB IS1C2Q3 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1C2P2
Description of other unique identifier.	Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	20260000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	1380152.62000000
f. Exchange rate.	1.41914400

g. Percentage value compared to net assets of the Fund. 0.581701126325

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	3.50800000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	15448.25000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	New Zealand Bank Bills 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	-1731.81000000

ii. Termination or maturity date. 2027-02-24

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	20260000.00000000
ISO Currency Code.	NZD

v. Unrealized appreciation or depreciation.  
(24) 1380152.62000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 67****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Expeditors International of Washington Inc
- b. LEI (if any) of issuer. [\(1\)](#) 984500B055A804AB6E40
- c. Title of the issue or description of the investment. Expeditors International of Washington Inc
- d. CUSIP (if any). 302130109

At least one of the following other identifiers:

- ISIN US3021301094

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 744.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 92732.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.039084374537

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 68

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD THB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HCKBB287M
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Description of other unique identifier.	Trade Identifier
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-57362.58000000
f. Exchange rate.	32.23551724
g. Percentage value compared to net assets of the Fund.	-0.02417694747

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	62704800.00000000
Description of currency sold.	Thailand Baht

ii. Amount and description of currency purchased.

Amount of currency purchased.	1887845.85000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2021-10-07

iv. Unrealized appreciation or depreciation.

(24) -57362.58000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 69

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	KBC Group NV
b. LEI (if any) of issuer. (1)	213800X3Q9LSAKRUWY91
c. Title of the issue or description of the investment.	KBC Group NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BE0003565737
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	411.00000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	34540.43000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014557960289

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BELGIUM
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 70

### Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.

PURCHASED USD / SOLD NZD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21HMKBB3RTG

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

-10548.85000000

f. Exchange rate.

1.41925861

g. Percentage value compared to net assets of the Fund.

-0.00444608649

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 685800.00000000

Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 472661.18000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) -10548.85000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 71

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Genuine Parts Co
b. LEI (if any) of issuer. (1)	549300D46DQVEU651W04
c. Title of the issue or description of the investment.	Genuine Parts Co
d. CUSIP (if any).	372460105

At least one of the following other identifiers:

- ISIN	US3724601055
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	435.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53152.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022402563255

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 72**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MSCI Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HTIN2PD78UB763
c. Title of the issue or description of the investment.	MSCI Inc
d. CUSIP (if any).	55354G100

At least one of the following other identifiers:

- ISIN	US55354G1004
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	361.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	229083.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.096553133499

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SKF AB
b. LEI (if any) of issuer. (1)	549300B6HWYEE57O8J84
c. Title of the issue or description of the investment.	SKF AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000108227
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	706.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	18030.88000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.007599582142

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 74

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Chipotle Mexican Grill Inc

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Chipotle Mexican Grill Inc

d. CUSIP (if any). 169656105

At least one of the following other identifiers:

- ISIN US1696561059

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 57.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 108489.81000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.045725844922
<b>Item C.3. Payoff profile.</b>	
a. Payoff profile. (5)	<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. (6)	Equity-common
b. Issuer type. (7)	Corporate
<b>Item C.5. Country of investment or issuer.</b>	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
<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. (10)	
Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Aegon NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	O4QK7KMMK83ITNTHUG69
c. Title of the issue or description of the investment.	Aegon NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0000303709
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4545.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	22442.03000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009458775746

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 76

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Viatris Inc

b. LEI (if any) of issuer. [\(1\)](#) 254900ZZTSW7NL773X71

c. Title of the issue or description of the investment. Viatris Inc

d. CUSIP (if any). 92556V106

At least one of the following other identifiers:

- ISIN US92556V1061

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1277.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 18682.51000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.007874228510

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 77

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Volvo AB

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HGV012CNC8JD22
c. Title of the issue or description of the investment.	Volvo AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000115446
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	910.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	20604.94000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.008684486506

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 78****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Mercantile Exchange
- b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. S+P MID 400 EMINI SEP21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00VDHP635
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 6.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 15871.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006689446992

**Item C.3. Payoff profile.**



a. Payoff profile. (5)		<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
Item C.4. Asset and issuer type.		
a. Asset type. (6)		Derivative-equity
b. Issuer type. (7)		
Item C.5. Country of investment or issuer.		
a. ISO country code. (8)		UNITED STATES OF AMERICA
b. Investment ISO country code. (9)		
Item C.6. Is the investment a Restricted Security?		
a. Is the investment a Restricted Security?		<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Item C.7. Liquidity classification information.		
a. Liquidity classification information. (10)		
Category.		N/A
Item C.8. Fair value level.		
a. Level within the fair value hierarchy (12)		<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
Item C.9. Debt securities.		
N/A		
Item C.10. Repurchase and reverse repurchase agreements.		
N/A		
Item C.11. Derivatives.		
a. Type of derivative instrument (21)		Future
b. Counterparty.		
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).		
Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39
c. For futures and forwards (other than forward foreign currency contracts), provide:		
i. Payoff profile, selected from among the following (long, short).		Long
ii. Description of reference instrument, as required by sub-Item C.11.c.iii.		
2. The reference instrument is an index or custom basket. (26)		
Index name.		E-mini S&P MidCap 400 Index
Index identifier, if any.		FAU1 Index

Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	1635328.52000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	15871.48000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 79

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Beiersdorf AG
b. LEI (if any) of issuer. (1)	L47NHHI0Z9X22DV46U41
c. Title of the issue or description of the investment.	Beiersdorf AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005200000
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	471.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	57162.48000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.024092610134

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 80

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Progressive Corp/The

b. LEI (if any) of issuer. [\(1\)](#) 529900TACNVLY9DCR586

c. Title of the issue or description of the investment.	Progressive Corp/The
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d. CUSIP (if any).	743315103
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At least one of the following other identifiers:

- ISIN	US7433151039
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1147.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	110501.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046573926169

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 81****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Societe Generale
- b. LEI (if any) of issuer. [\(1\)](#) O2RNE8IBXP4R0TD8PU41
- c. Title of the issue or description of the investment. PURCHASED SEK / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GHKBB0N8C
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) -2173.66000000
- f. Exchange rate. 8.62691241
- g. Percentage value compared to net assets of the Fund. -0.00091614539

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Societe Generale	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold. 908639.34000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 7820000.00000000

Description of currency purchased. Sweden Krona

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. (24)	-2173.66000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 82

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Berkeley Group Holdings PLC
b. LEI (if any) of issuer. (1)	2138009OQSSLVVHQAL78
c. Title of the issue or description of the investment.	Berkeley Group Holdings PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B02L3W35
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	550.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	36533.54000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.015398008204

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 83

Item C.1. Identification of investment.

a. Name of issuer (if any).	American Water Works Co Inc
b. LEI (if any) of issuer. (1)	549300DXHIJQMD5WFW18
c. Title of the issue or description of the investment.	American Water Works Co Inc
d. CUSIP (if any).	030420103
At least one of the following other identifiers:	



- ISIN	US0304201033
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	869.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	158375.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.066751357764

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 84****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vertex Pharmaceuticals Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930015RAQRRZ5ZGJ91
- c. Title of the issue or description of the investment. Vertex Pharmaceuticals Inc
- d. CUSIP (if any). 92532F100

At least one of the following other identifiers:

- ISIN US92532F1003

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 246.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 49271.34000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.020766684465

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 85

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Sirius XM Holdings Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930055RWDMVXAGZK98
c. Title of the issue or description of the investment.	Sirius XM Holdings Inc
d. CUSIP (if any).	82968B103

At least one of the following other identifiers:

- ISIN	US82968B1035
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	4633.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	29048.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012243416721

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	28754.22000000

## Schedule of Portfolio Investments Record: 86

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Liberty Broadband Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300MIX43II8JLN536
c. Title of the issue or description of the investment.	Liberty Broadband Corp
d. CUSIP (if any).	530307305

At least one of the following other identifiers:

- ISIN	US5303073051
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### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	346.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	66196.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027900324953

### Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
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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? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 87

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Dominion Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) ILUL7B6Z54MRYCF6H308

c. Title of the issue or description of the investment. Dominion Energy Inc

d. CUSIP (if any). 25746U109

At least one of the following other identifiers:

- ISIN US25746U1097

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	1315.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	102359.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043142108885

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 88

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Mondelez International Inc

b. LEI (if any) of issuer. (1)

549300DV9GIB88LZ5P30

c. Title of the issue or description of the investment.

Mondelez International Inc

d. CUSIP (if any).

609207105

At least one of the following other identifiers:

- ISIN

US6092071058

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1174.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

72870.18000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.030713027796

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 89

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Jones Lang LaSalle Inc

b. LEI (if any) of issuer. [\(1\)](#) 6SYKCM E112RT8TQUO411

c. Title of the issue or description of the investment. Jones Lang LaSalle Inc

d. CUSIP (if any). 48020Q107

At least one of the following other identifiers:

- ISIN US48020Q1076

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 249.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	60365.07000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025442424773

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 90

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Suez SA

b. LEI (if any) of issuer. (1)

549300JQIZM6CL7POC81

c. Title of the issue or description of the investment.

Suez SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0010613471

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3280.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

76101.73000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.032075048378

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 91

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Kontoor Brands Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300M0CPXV65RFF271

c. Title of the issue or description of the investment. Kontoor Brands Inc

d. CUSIP (if any). 50050N103

At least one of the following other identifiers:

- ISIN US50050N1037

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 82.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4424.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.001864913032

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

4459.86000000

## Schedule of Portfolio Investments Record: 92

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Union Pacific Corp

b. LEI (if any) of issuer. (1)

549300LMMRSZZCZ8CL11

c. Title of the issue or description of the investment.

Union Pacific Corp

d. CUSIP (if any).

907818108

At least one of the following other identifiers:

- ISIN

US9078181081

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

324.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

70256.16000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.029611281253

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 93

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Skanska AB

b. LEI (if any) of issuer. [\(1\)](#) 549300UINV5RINHGMG07

c. Title of the issue or description of the investment. Skanska AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000113250

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 763.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	21995.79000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.009270696321

#### ***Item C.3. Payoff profile.***

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### ***Item C.4. Asset and issuer type.***

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 94

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Johnson & Johnson
b. LEI (if any) of issuer. (1)	549300G0CFPGEF6X2043
c. Title of the issue or description of the investment.	Johnson & Johnson
d. CUSIP (if any).	478160104

At least one of the following other identifiers:

- ISIN	US4781601046
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	554.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95914.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040425451979

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 95**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Tokyo Stock Exchange

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. JPN 10Y BOND(OSE) SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00YJ64S05

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3.00000000

b. Units Number of contracts

c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	10890.97000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.004590281845

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future
---------------------------------------	--------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Tokyo Stock Exchange	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Japan Government Ten Year Bond

Index identifier, if any.

JBU1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-09-13

iv. Aggregate notional amount or contract value on trade date.

455281830.00000000

ISO Currency Code.

Japan Yen

v. Unrealized appreciation or depreciation. [\(24\)](#)

10890.97000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 96

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Realty Income Corp

b. LEI (if any) of issuer. [\(1\)](#)

549300CUWDAUZH43859

c. Title of the issue or description of the investment.

Realty Income Corp

d. CUSIP (if any).

756109104

At least one of the following other identifiers:

- ISIN

US7561091049

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

678.00000000

b. Units

Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	48965.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020637636961

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 97

### Item C.1. Identification of investment.

a. Name of issuer (if any).

McDonald's Corp

b. LEI (if any) of issuer. (1)

UE2136O97NLB5BYP9H04

c. Title of the issue or description of the investment.

McDonald's Corp

d. CUSIP (if any).

580135101

At least one of the following other identifiers:

- ISIN

US5801351017

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

324.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

76937.04000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032427111448

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 98

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Atco Ltd/Canada
b. LEI (if any) of issuer. <a href="#">(1)</a>	5299005SPZ1QYL51JD25
c. Title of the issue or description of the investment.	Atco Ltd/Canada
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA0467894006
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1665.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. <a href="#">(4)</a> .	56021.28000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.023611621788

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 99

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS0WLD4 IRS AUD R F 3.16800 IS0WLD4 CCPVANILLA / Short: SS0WLD4 IRS AUD P V 06MBBSW IS0WLE5 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS0WLD4
Description of other unique identifier.	Internal Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15000000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Australia Dollar
e. Value. (4)	1120324.69000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.472189904637

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

N/A

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 3.16800000

Receipts: Base currency. Australia Dollar

Receipts: Amount. 69730.43000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-1442.46000000

ii. Termination or maturity date. 2025-07-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	15000000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24).	1120324.69000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 100

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Cerence Inc
b. LEI (if any) of issuer. (1).	5493002WL2W5WMS89568

c. Title of the issue or description of the investment.	Cerence Inc
d. CUSIP (if any).	156727109
At least one of the following other identifiers:	
- ISIN	US1567271093

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	343.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	37194.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015676763963

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 37971.39000000  |

## Schedule of Portfolio Investments Record: 101

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | SL Green Realty Corp |
| b. LEI (if any) of issuer. (1)                          | 549300VQZPJU97H3GT17 |
| c. Title of the issue or description of the investment. | SL Green Realty Corp |
| d. CUSIP (if any).                                      | 78440X804            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US78440X8048 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 358.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 25088.64000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.010574258190       |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 24705.66000000

## Schedule of Portfolio Investments Record: 102

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NetApp Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	QTX3D84DZDD5JYOCYH15
c. Title of the issue or description of the investment.	NetApp Inc
d. CUSIP (if any).	64110D104

At least one of the following other identifiers:

- ISIN	US64110D1046
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1082.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	96222.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040555367724

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 103

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Quilter PLC

b. LEI (if any) of issuer. [\(1\)](#)

54930092XIVK28RZGM95

c. Title of the issue or description of the investment.

Quilter PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00BDCXV269

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

3254.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United Kingdom Pound

e. Value. [\(4\)](#)

6763.44000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.002850627248

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |  |
|---|--|
| a. ISO country code. <a href="#">(8)</a>            | UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 104

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | Sensata Technologies Holding PLC |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900MS7KFYCY9MS037             |
| c. Title of the issue or description of the investment. | Sensata Technologies Holding PLC |

d. CUSIP (if any).	000000000
--------------------	-----------

At least one of the following other identifiers:

- ISIN	GB00BFMBMT84
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	858.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	50776.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021401047906

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 105

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Rolls-Royce Holdings PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800EC7997ZBLZJH69

c. Title of the issue or description of the investment. Rolls-Royce Holdings PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B63H8491

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5507.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 8684.65000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.003660371044

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 106

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BAE Systems PLC

b. LEI (if any) of issuer. (1) 8SVCSVKSGDWMW2QHOH83

c. Title of the issue or description of the investment. BAE Systems PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	GB0002634946
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2639.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	20617.50000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.008689780244

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 107****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Board of Trade
- b. LEI (if any) of issuer. [\(1\)](#) 549300EX04Q2QBFQTQ27
- c. Title of the issue or description of the investment. US 10YR NOTE (CBT)DEC21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
- BBG00ZMZ6DH7
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance -84.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -47373.74000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.01996689171

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-interest rate

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

10 Year US Treasury Note

Index identifier, if any.

TYZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-12-21

iv. Aggregate notional amount or contract value on trade date.

-11162688.76000000

ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24).	-47373.74000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 108

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Hess Corp
b. LEI (if any) of issuer. (1).	UASVRYNXNK17ULIGK870
c. Title of the issue or description of the investment.	Hess Corp
d. CUSIP (if any).	42809H107

At least one of the following other identifiers:

- ISIN	US42809H1077
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	565.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	38843.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016371706141

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
---------------------	---------------



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 109

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Heineken Holding NV

b. LEI (if any) of issuer. (1) 724500M1WJLFM9TYBS04

c. Title of the issue or description of the investment. Heineken Holding NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	NL0000008977
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	450.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	41742.75000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.017593564899

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 110**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

UnitedHealth Group Inc
- b. LEI (if any) of issuer. (1)

549300GHBM8T5GXDE41
- c. Title of the issue or description of the investment.

UnitedHealth Group Inc
- d. CUSIP (if any).

91324P102

At least one of the following other identifiers:

- ISIN

US91324P1021

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

310.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

129043.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.054388815082

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 111

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Snam SpA
b. LEI (if any) of issuer. <a href="#">(1)</a>	8156002278562044AF79
c. Title of the issue or description of the investment.	Snam SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0003153415
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	22765.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	134600.44000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.056730847311

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) ITALY  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 112

### Item C.1. Identification of investment.

a. Name of issuer (if any).

BP PLC

b. LEI (if any) of issuer. (1)

213800LH1BZH3DI6G760

c. Title of the issue or description of the investment.

BP PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0007980591

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

13599.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

55324.74000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.023318046935

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 113

**Item C.1. Identification of investment.**

a. Name of issuer (if any). National Bank of Canada

b. LEI (if any) of issuer. [\(1\)](#) BSGEFEIOM18Y80CKCV46

c. Title of the issue or description of the investment. National Bank of Canada

d. CUSIP (if any). 633067103

At least one of the following other identifiers:

- ISIN CA6330671034

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1132.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	89849.39000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.037869356334

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 114

### Item C.1. Identification of investment.

a. Name of issuer (if any).

VEREIT Inc

b. LEI (if any) of issuer. (1)

5493002H54FNIBW75H44

c. Title of the issue or description of the investment.

VEREIT Inc

d. CUSIP (if any).

92339V308

At least one of the following other identifiers:

- ISIN

US92339V3087

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

687.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

34714.11000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.014631162230

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Schedule of Portfolio Investments Record: 115

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Clorox Co/The
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b. LEI (if any) of issuer. <a href="#">(1)</a>	54930044KVSC06Z79I06
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c. Title of the issue or description of the investment.	Clorox Co/The
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d. CUSIP (if any).	189054109
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At least one of the following other identifiers:

- ISIN	US1890541097
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	669.00000000
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b. Units	Number of shares
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c. Description of other units.	
--------------------------------	--

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	112425.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.047384622501

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 116

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Bank of Montreal

b. LEI (if any) of issuer. (1)

NQQ6HPCNCCU6TUTQYE16

c. Title of the issue or description of the investment.

Bank of Montreal

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA0636711016

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

747.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

74341.79000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.031333276008

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 117

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Stora Enso Oyj
b. LEI (if any) of issuer. <a href="#">(1)</a>	7437000ZP669LKUTZ738
c. Title of the issue or description of the investment.	Stora Enso OYJ
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI0009005961
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2477.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	48597.06000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020482491666

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FINLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 118

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Goodyear Tire & Rubber Co/The
b. LEI (if any) of issuer. (1)	5493002BI0S2ZQUY3437
c. Title of the issue or description of the investment.	Goodyear Tire & Rubber Co/The
d. CUSIP (if any).	382550101

At least one of the following other identifiers:

- ISIN	US3825501014
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	816.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12925.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005447762006

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 119

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Molson Coors Beverage Co

b. LEI (if any) of issuer. [\(1\)](#) 54930073LBBH6ZCBE225

c. Title of the issue or description of the investment. Molson Coors Beverage Co

d. CUSIP (if any). 60871R209

At least one of the following other identifiers:

- ISIN US60871R2094

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 775.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 36835.75000000

f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.015525382449
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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)	Equity-common
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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
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ASML Holding NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	724500Y6DUVHQD6OXN27
c. Title of the issue or description of the investment.	ASML Holding NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0010273215
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	269.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	224342.60000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.094555008780

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 121

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Philip Morris International Inc

b. LEI (if any) of issuer. (1) HL3H1H2BGXWVG3BSWR90

c. Title of the issue or description of the investment. Philip Morris International Inc

d. CUSIP (if any). 718172109

At least one of the following other identifiers:

- ISIN US7181721090

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 715.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 73645.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.031039595786

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 122

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Millicom International Cellular SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CTHC1CP86P2G96
c. Title of the issue or description of the investment.	Millicom International Cellular SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0001174970
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	591.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	22365.18000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.009426385319

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 123****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COCOA FUTURE MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00SJ7K312
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 32.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12322.87000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005193793247

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-commodity  
b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures U.S., Inc.	5493004R83R1LVX2IL36

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Cocoa  
Index identifier, if any. CCH2 Comdty

Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-03-16
iv. Aggregate notional amount or contract value on trade date.	807837.13000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	12322.87000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 124

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Enagas SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800OU3FQKGM4M2U23
c. Title of the issue or description of the investment.	Enagas SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0130960018
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#### Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	3496.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	79578.46000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.033540406432

#### Item C.3. Payoff profile.



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SPAIN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 125

**Item C.1. Identification of investment.**

a. Name of issuer (if any). United Rentals Inc

b. LEI (if any) of issuer. [\(1\)](#) 5323X5O7RN0NKFCDRY08

c. Title of the issue or description of the investment.	United Rentals Inc
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d. CUSIP (if any).	911363109
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At least one of the following other identifiers:

- ISIN	US9113631090
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	195.00000000
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b. Units	Number of shares
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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>	68766.75000000
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f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.028983530769
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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>	Equity-common
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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
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 126****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Svenska Cellulosa AB SCA
- b. LEI (if any) of issuer. [\(1\)](#) 549300FW5JDRV1IJ0M67
- c. Title of the issue or description of the investment. Svenska Cellulosa AB SCA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000112724

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1288.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 22763.38000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.009594217040

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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
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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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 127

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	iShares Global Energy ETF
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493005XHS63FFTJXT53
c. Title of the issue or description of the investment.	iShares Global Energy ETF

d. CUSIP (if any).	464287341
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At least one of the following other identifiers:

- ISIN	US4642873412
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	97950.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2412508.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.016814293856

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	2391437.07000000

Schedule of Portfolio Investments Record: 128

Item C.1. Identification of investment.

a. Name of issuer (if any).	International Business Machines Corp
b. LEI (if any) of issuer. (1)	VGRQXHF3J8VDLUA7XE92
c. Title of the issue or description of the investment.	International Business Machines Corp
d. CUSIP (if any).	459200101

At least one of the following other identifiers:

- ISIN	US4592001014
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	502.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70450.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029693266753

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

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a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 129

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	British American Tobacco PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800FKA5MF17RJKT63
c. Title of the issue or description of the investment.	British American Tobacco PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0002875804
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	579.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	21720.24000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.009154558625

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**



N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 130

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chocoladefabriken Lindt & Spruengli AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900JYJNNOKKAGK736
- c. Title of the issue or description of the investment. Chocoladefabriken Lindt & Spruengli AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0010570767

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 105847.67000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.044612246475

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) SWITZERLAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 131

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Pentair PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300EVR9D56WPSRP15
- c. Title of the issue or description of the investment. Pentair PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BLS09M33

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	481.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	37113.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015642641271

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 132

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Land Securities Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800V8IAVKS37D6B88
- c. Title of the issue or description of the investment. Land Securities Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BYW0PQ60

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3092.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 30198.50000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.012727941249

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 133

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED JPY / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HLKBB4F29

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Japan Yen
e. Value. <a href="#">(4)</a>	-1916.04000000
f. Exchange rate.	109.94765000
g. Percentage value compared to net assets of the Fund.	-0.00080756476

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) JAPAN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	449483.97000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	49209042.00000000
Description of currency purchased.	Japan Yen

iii. Settlement date.

2021-11-17

iv. Unrealized appreciation or depreciation.  
(24)

-1916.04000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 134

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Travis Perkins PLC
b. LEI (if any) of issuer. (1)	2138001127OUBAF22K83
c. Title of the issue or description of the investment.	Travis Perkins PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BK9RKT01
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	697.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	17268.01000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.007278050790

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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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.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 135

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Valero Energy Corp
b. LEI (if any) of issuer. (1)	549300XTO5VR8SKV1V74
c. Title of the issue or description of the investment.	Valero Energy Corp
d. CUSIP (if any).	91913Y100

At least one of the following other identifiers:

- ISIN	US91913Y1001
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	618.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40979.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017271907104

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 136**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Amphenol Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300D3L3G0R4U4VT04
c. Title of the issue or description of the investment.	Amphenol Corp
d. CUSIP (if any).	032095101

At least one of the following other identifiers:

- ISIN	US0320951017
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2168.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	166133.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.070021416797

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 137

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Wells Fargo & Co
b. LEI (if any) of issuer. (1)	PBLD0EJDB5FWOLXP3B76
c. Title of the issue or description of the investment.	Wells Fargo & Co
d. CUSIP (if any).	949746101

At least one of the following other identifiers:

- ISIN	US9497461015
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	690.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31533.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013290400895

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 138

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Northern Trust Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300GLF98S992BC502

c. Title of the issue or description of the investment. Northern Trust Corp

d. CUSIP (if any). 665859104

At least one of the following other identifiers:

- ISIN US6658591044

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 412.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 48830.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.020580771427
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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)	Equity-common
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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
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	News Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ITS31QK8VRBQ14
c. Title of the issue or description of the investment.	News Corp
d. CUSIP (if any).	65249B109

At least one of the following other identifiers:

- ISIN	US65249B1098
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2510.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	56399.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023771116714

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 140

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Marathon Petroleum Corp

b. LEI (if any) of issuer. (1)

3BNYRYQHD39K4LCKQF12

c. Title of the issue or description of the investment.

Marathon Petroleum Corp

d. CUSIP (if any).

56585A102

At least one of the following other identifiers:

- ISIN

US56585A1025

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1407.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

83392.89000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.035148096911

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 141

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Persimmon PLC

b. LEI (if any) of issuer. <a href="#">(1)</a>	213800XI72Y57UWN6F31
c. Title of the issue or description of the investment.	Persimmon PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0006825383
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#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	763.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	30879.71000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.013015054876

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 142

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ManpowerGroup Inc
- b. LEI (if any) of issuer. [\(1\)](#) ERO1WSFOSR0JJ6CRQ987
- c. Title of the issue or description of the investment. ManpowerGroup Inc
- d. CUSIP (if any). 56418H100

At least one of the following other identifiers:

- ISIN US56418H1005

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 340.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 41282.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017399707039

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Morgan Stanley Capital Services LLC
- b. LEI (if any) of issuer. (1) I7331LVCZKQKX5T7XV54
- c. Title of the issue or description of the investment. PURCHASED GBP / SOLD USD

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQKBBT8MD
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Description of other unique identifier.	Trade Identifier
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**Item 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>	2587.15000000
f. Exchange rate.	0.72725784
g. Percentage value compared to net assets of the Fund.	0.001090421484

**Item C.3. Payoff profile.**

a. Payoff profile. <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 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
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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	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	1130436.04000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	824000.00000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2021-11-10

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2587.15000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 144****Item C.1. Identification of investment.**

a. Name of issuer (if any). Partners Group Holding AG

b. LEI (if any) of issuer. [\(1\)](#) 549300I3IVVWZWDHI788

c. Title of the issue or description of the investment. Partners Group Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	CH0024608827
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	68.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	120564.25000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.050814930902

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 145****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NextEra Energy Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NextEra Energy Inc
- d. CUSIP (if any). 65339F101

At least one of the following other identifiers:

- ISIN US65339F1012

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2156.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 181082.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.076321892071

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 146

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BNP Paribas

b. LEI (if any) of issuer. [\(1\)](#) R0MUWSFPU8MPRO8K5P83

c. Title of the issue or description of the investment. PURCHASED USD / SOLD CLP

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GRKBB4VX9

Description of other unique identifier.	Trade Identifier
---	------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Chile Peso
e. Value. <a href="#">(4)</a>	13654.49000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	0.005755039042

**Item C.3. Payoff profile.**

a. Payoff profile. <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 <a href="#">(21)</a>	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.	728055500.00000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	953976.13000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2021-09-16

iv. Unrealized appreciation or depreciation.  
(24).

13654.49000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 147

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Hilton Worldwide Holdings Inc
b. LEI (if any) of issuer. (1).	549300HVGPK36ICB0B89
c. Title of the issue or description of the investment.	Hilton Worldwide Holdings Inc
d. CUSIP (if any).	43300A203

At least one of the following other identifiers:

- ISIN	US43300A2033
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	532.00000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66425.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027996758648

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 148

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AGNC Investment Corp

b. LEI (if any) of issuer. (1)

5TRACI5HRMELWV32OF39

c. Title of the issue or description of the investment.

AGNC Investment Corp

d. CUSIP (if any).

00123Q104

At least one of the following other identifiers:

- ISIN

US00123Q1040

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2408.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39274.48000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016553248474

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 149**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UDR Inc

b. LEI (if any) of issuer. [\(1\)](#) P3CH2EG5X6Z1XWU10O74

c. Title of the issue or description of the investment. UDR Inc

d. CUSIP (if any). 902653104

At least one of the following other identifiers:

- ISIN US9026531049

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1200.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	64824.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027321756497

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

#### ***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>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 150

### Item C.1. Identification of investment.

a. Name of issuer (if any).

General Mills Inc

b. LEI (if any) of issuer. (1)

2TGYMUGI08PO8X8L6150

c. Title of the issue or description of the investment.

General Mills Inc

d. CUSIP (if any).

370334104

At least one of the following other identifiers:

- ISIN

US3703341046

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1305.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

75442.05000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.031797009128

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 151**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DR Horton Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900ZIUEYVSB8QDD25
c. Title of the issue or description of the investment.	DR Horton Inc
d. CUSIP (if any).	23331A109

At least one of the following other identifiers:

- ISIN	US23331A1097
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	836.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	79938.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033692078764

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 152

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Paychex Inc
b. LEI (if any) of issuer. (1)	529900K900DW6SUBM174
c. Title of the issue or description of the investment.	Paychex Inc
d. CUSIP (if any).	704326107

At least one of the following other identifiers:

- ISIN	US7043261079
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1472.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	168499.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.071018628877

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 153

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Marathon Oil Corp

b. LEI (if any) of issuer. [\(1\)](#) 1FRVQX2CRLGC1XLP5727

c. Title of the issue or description of the investment. Marathon Oil Corp

d. CUSIP (if any). 565849106

At least one of the following other identifiers:

- ISIN US5658491064

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1390.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 16332.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.006883755831
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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)	Equity-common
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b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Tesco PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138002P5RNKC5W2JZ46
c. Title of the issue or description of the investment.	Tesco PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BLGZ9862
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11257.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	39519.06000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.016656333060

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 155

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Alliance Bernstein

b. LEI (if any) of issuer. (1)

5493006YWHO7MKN2U579

c. Title of the issue or description of the investment.

AB Fixed Income Shares, Inc. - Government Money Market Portfolio

d. CUSIP (if any).

018616748

At least one of the following other identifiers:

- ISIN

US0186167484

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

17453700.39000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17453700.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

7.356314822203

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)

b. Issuer type. [\(7\)](#) Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 156

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Reinsurance Group of America Inc



b. LEI (if any) of issuer. <a href="#">(1)</a>	LORM1GNEU1DKEW527V90
c. Title of the issue or description of the investment.	Reinsurance Group of America Inc
d. CUSIP (if any).	759351604

At least one of the following other identifiers:

- ISIN	US7593516047
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	376.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	43548.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018354569216

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 157****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Continental AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900A7YD9C0LLXM621
- c. Title of the issue or description of the investment. Continental AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005439004

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 107.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 14379.47000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.006060600671

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | GERMANY |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 158

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Terna SPA            |
| b. LEI (if any) of issuer. (1)                          | 8156009E94ED54DE7C31 |
| c. Title of the issue or description of the investment. | Terna SPA            |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	IT0003242622
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	13636.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	107861.58000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.045461061091

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 159

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Mowi ASA

b. LEI (if any) of issuer. [\(1\)](#) 549300W1OGQF5LZIH349

c. Title of the issue or description of the investment. Mowi ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0003054108

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1945.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Norway Krone

e. Value. [\(4\)](#) 52097.41000000

f. Exchange rate. 8.69425000

g. Percentage value compared to net assets of the Fund. 0.021957804982

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NORWAY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 160

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Schlumberger NV

b. LEI (if any) of issuer. (1) 213800ZUA17OK3QLGM62

c. Title of the issue or description of the investment. Schlumberger NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	AN8068571086
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	606.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16992.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007161820369

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CURACAO
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 161****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Nordic Entertainment Group AB
- b. LEI (if any) of issuer. [\(1\)](#) 5493006E0IJD0DHJSR89
- c. Title of the issue or description of the investment. Nordic Entertainment Group AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0012116390

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 65.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 3776.03000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.001591505803

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**



a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 162

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Core Laboratories NV

b. LEI (if any) of issuer. [\(1\)](#) 724500MDYY5VB5AF5W50

c. Title of the issue or description of the investment. Core Laboratories NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000200384

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	280.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7716.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.003252445553

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 163

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Royal Dutch Shell PLC

b. LEI (if any) of issuer. (1)

21380068P1DRH MJ8KU70

c. Title of the issue or description of the investment.

Royal Dutch Shell PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B03MLX29

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3106.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

61559.19000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.025945717625

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 164

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Deutsche Lufthansa AG

b. LEI (if any) of issuer. [\(1\)](#) 529900PH63HYJ86ASW55

c. Title of the issue or description of the investment. Deutsche Lufthansa AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0008232125

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 656.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	6571.95000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.002769918820

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 165

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AbbVie Inc

b. LEI (if any) of issuer. (1)

FR5LCKFTG8054YNNRU85

c. Title of the issue or description of the investment.

AbbVie Inc

d. CUSIP (if any).

00287Y109

At least one of the following other identifiers:

- ISIN

US00287Y1091

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1379.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

166555.62000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.070199186920

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 166

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Tractor Supply Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300OJ9VZHZRO6I137
c. Title of the issue or description of the investment.	Tractor Supply Co
d. CUSIP (if any).	892356106

At least one of the following other identifiers:

- ISIN	US8923561067
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	570.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	110722.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046666870044

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 167

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Universal Health Services Inc
b. LEI (if any) of issuer. (1)	549300YGMGQDO0NMJD09
c. Title of the issue or description of the investment.	Universal Health Services Inc
d. CUSIP (if any).	913903100

At least one of the following other identifiers:

- ISIN	US9139031002
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	362.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56385.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023764971595

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 168**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ESCROW ALTEGRITY INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ESCROW ALTEGRITY INC
d. CUSIP (if any).	021ESC017

At least one of the following other identifiers:

- ISIN	US021ESC0175
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1120.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	0.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000000

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☐ 2 ☒ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 169

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Publicis Groupe SA
b. LEI (if any) of issuer. (1)	2138004KW8BV57III342
c. Title of the issue or description of the investment.	Publicis Groupe SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000130577
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	351.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	23043.17000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009712141794

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 170

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). EXOR NV
- b. LEI (if any) of issuer. [\(1\)](#) 5493002ENHZ6NYET7405
- c. Title of the issue or description of the investment. EXOR NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0012059018

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 480.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 40048.04000000
- f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.016879285404
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	NETHERLANDS
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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)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Aryzta AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300W2PUDQQVRD8W85
c. Title of the issue or description of the investment.	Aryzta AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0043238366
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6292.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	8784.18000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.003702320544

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 172

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ball Corp

b. LEI (if any) of issuer. (1) 0BGI85ALH27ZJP15DY16

c. Title of the issue or description of the investment. Ball Corp

d. CUSIP (if any). 058498106

At least one of the following other identifiers:

- ISIN US0584981064

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1802.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 172919.92000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.072881586261

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 173

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Seagate Technology Holdings PLC

b. LEI (if any) of issuer. (1)	635400RUXIFEZSRU8X70
c. Title of the issue or description of the investment.	Seagate Technology Holdings PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BKVD2N49
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	978.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85663.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036104902092

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 174****Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York Mercantile Exchange
- b. LEI (if any) of issuer. [\(1\)](#) 5493008GFNDTXFPHWI47
- c. Title of the issue or description of the investment. GASOLINE RBOB FUT JAN22 XNYM 20211231
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00JBBPD14
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 17.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -3137.27000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.00132228383

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-commodity  
b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	New York Mercantile Exchange	5493008GFNDTXFPHW147

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Gasoline  
Index identifier, if any. XBF2 Comdty

Narrative description. (27)	
iii. Expiration date.	2021-12-31
iv. Aggregate notional amount or contract value on trade date.	1434778.67000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-3137.27000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 175

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD DKK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GHKBB0PV3
Description of other unique identifier.	Trade Identifier

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1651.46000000
f. Exchange rate.	6.29389620

g. Percentage value compared to net assets of the Fund.

0.000696050660

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.

3945504.00000000

Description of currency sold.

Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	628529.29000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-13
iv. Unrealized appreciation or depreciation. (24).	1651.46000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 176

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Distribuidora Internacional de Alimentacion SA
b. LEI (if any) of issuer. (1).	54930063C6K2TNFL6H10
c. Title of the issue or description of the investment.	Distribuidora Internacional de Alimentacion SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0126775032
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	54700.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	1304.66000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000549882803

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |       |
|---|-------|
| a. ISO country code. <a href="#">(8)</a>            | SPAIN |
| b. Investment ISO country code. <a href="#">(9)</a> |       |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 177

**Item C.1. Identification of investment.**

- |   |                              |
|---|------------------------------|
| a. Name of issuer (if any).                             | Takeda Pharmaceutical Co Ltd |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300ZLMVP4X0OGR454         |
| c. Title of the issue or description of the investment. | Takeda Pharmaceutical Co Ltd |



d. CUSIP (if any).	874060205
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At least one of the following other identifiers:

- ISIN	US8740602052
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1184.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19642.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008278866489

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as 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. 19396.60000000

**Schedule of Portfolio Investments Record: 178****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Unilever PLC
- b. LEI (if any) of issuer. (1) 549300MKFYEKVRWML317
- c. Title of the issue or description of the investment. Unilever PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B10RZP78

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 811.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 45156.39000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.019032332035

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 179

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Air Products and Chemicals Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	7QEON6Y1RL5XR3R1W237
c. Title of the issue or description of the investment.	Air Products and Chemicals Inc
d. CUSIP (if any).	009158106

At least one of the following other identifiers:

- ISIN US0091581068

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	522.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140684.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.059295014221

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 180

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). nVent Electric PLC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. nVent Electric PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BDVJJQ56

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 481.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16527.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006965800338

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) IRELAND
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 181

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ventas Inc
- b. LEI (if any) of issuer. (1) ORQTRC074CWLT3DKHT41
- c. Title of the issue or description of the investment. Ventas Inc
- d. CUSIP (if any). 92276F100

At least one of the following other identifiers:

- ISIN US92276F1003

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	613.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34291.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014452924269

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ARC Resources Ltd
- b. LEI (if any) of issuer. [\(1\)](#) FIR47I6FEYKYNJBYW622
- c. Title of the issue or description of the investment. ARC Resources Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA00208D4084

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4153.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 29658.41000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.012500306308

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)



b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 183

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sonova Holding AG

b. LEI (if any) of issuer. [\(1\)](#) 5299004A0QNX7FBNHS61

c. Title of the issue or description of the investment. Sonova Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012549785

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	435.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	167635.27000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.070654233421

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 184

Item C.1. Identification of investment.

a. Name of issuer (if any).

SAP SE

b. LEI (if any) of issuer. (1)

529900D6BF99LW9R2E68

c. Title of the issue or description of the investment.

SAP SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0007164600

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

466.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

69997.84000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.029502405587

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 185

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Tourmaline Oil Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300EWGW5PUCV5A109

c. Title of the issue or description of the investment. Tourmaline Oil Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA89156V1067

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1532.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	40969.90000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.017267827217

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 186

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Amadeus IT Group SA
b. LEI (if any) of issuer. (1)	9598004A3FTY3TEHHN09
c. Title of the issue or description of the investment.	Amadeus IT Group SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0109067019
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	787.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	48068.29000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020259627832

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 187**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. <a href="#">(1)</a>	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HAKBB3N8J
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	12522.62000000
f. Exchange rate.	0.91448034
g. Percentage value compared to net assets of the Fund.	0.005277983067

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572



i. Amount and description of currency sold.

Amount of currency sold. 867473.94000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 961120.31000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation.  
(24) 12522.62000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 188

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VanEck Vectors J.P. Morgan EM Local Currency Bond ETF

b. LEI (if any) of issuer. (1) 549300CNWPR88MZBEA63

c. Title of the issue or description of the investment. VanEck Vectors J.P. Morgan EM Local Currency Bond ETF

d. CUSIP (if any). 92189H300

At least one of the following other identifiers:

- ISIN US92189H3003

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 98020.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3055283.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	1.287728450657
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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)	Equity-common
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b. Issuer type. (7)	Registered fund
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**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)	
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SmartCentres Real Estate Investment Trust
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HKEP2IYWZ14H97
c. Title of the issue or description of the investment.	SmartCentres Real Estate Investment Trust
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA83179X1087
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1619.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	39151.66000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.016501482799

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 190

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Swiss Life Holding AG

b. LEI (if any) of issuer. (1) 5493000KUC3Z24U77V93

c. Title of the issue or description of the investment. Swiss Life Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0014852781

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 132.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Switzerland Franc

e. Value. (4) 68802.22000000

f. Exchange rate. 0.91575000

g. Percentage value compared to net assets of the Fund. 0.028998480521

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWITZERLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 191

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CDK Global Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000L10CYRTHIJ385
c. Title of the issue or description of the investment.	CDK Global Inc
d. CUSIP (if any).	12508E101

At least one of the following other identifiers:

- ISIN	US12508E1010
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1015.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	42224.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017796400196

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 192****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Remy Cointreau SA
- b. LEI (if any) of issuer. [\(1\)](#) 5493004V6A3Z027YT216
- c. Title of the issue or description of the investment. Remy Cointreau SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000130395

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 337.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 66364.91000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.027971212991

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | FRANCE |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 193

**Item C.1. Identification of investment.**

- |   |                          |
|---|--------------------------|
| a. Name of issuer (if any).                             | Telenet Group Holding NV |
| b. LEI (if any) of issuer. (1)                          | 213800FA3K4S56INQI67     |
| c. Title of the issue or description of the investment. | Telenet Group Holding NV |



d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	BE0003826436
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	522.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	19861.79000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008371266660

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
---	---

**Item C.7. 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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 194

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Thermo Fisher Scientific Inc

b. LEI (if any) of issuer. (1)

HCHV7422L5HDJZCRFL38

c. Title of the issue or description of the investment.

Thermo Fisher Scientific Inc

d. CUSIP (if any).

883556102

At least one of the following other identifiers:

- ISIN

US8835561023

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

346.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

192012.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.080928733706

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 195

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Costco Wholesale Corp

b. LEI (if any) of issuer. (1) 29DX7H14B9S6O3FD6V18

c. Title of the issue or description of the investment. Costco Wholesale Corp

d. CUSIP (if any). 22160K105

At least one of the following other identifiers:

- ISIN	US22160K1051
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	505.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	230022.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.096948928912

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 196****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Expedia Group Inc
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. Expedia Group Inc
- d. CUSIP (if any). 30212P303

At least one of the following other identifiers:

- ISIN US30212P3038

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 215.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 31067.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013094203844

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 197

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Holcim Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900EHPFPYHV6IQO98
c. Title of the issue or description of the investment.	Holcim Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012214059
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	595.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	33904.01000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.014289724569

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWITZERLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 198

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COFFEE 'C' FUTURE MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00NRHD7M8
- Description of other unique identifier. Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13947.54000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005878552567

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Derivative-commodity
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.



a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures U.S., Inc.	5493004R83R1LVX2IL36

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name. Coffee

Index identifier, if any. KCH2 Comdty

Narrative description. (27)

iii. Expiration date. 2022-03-21

iv. Aggregate notional amount or contract value on trade date. 581552.46000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24)	13947.54000000
---	----------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 199

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Endesa SA
b. LEI (if any) of issuer. (1)	549300LHK07F2CHV4X31
c. Title of the issue or description of the investment.	Endesa SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0130670112
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3408.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	81935.72000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.034533934812

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SPAIN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Ferguson PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800DU1LGY3R2S2X42

c. Title of the issue or description of the investment. Ferguson PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00BJVNSS43

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	296.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	42783.32000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.018032140120

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JERSEY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 201

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Everest Re Group Ltd |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300N24XF2VV0B3570 |
| c. Title of the issue or description of the investment. | Everest Re Group Ltd |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | BMG3223R1088 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 214.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 56688.60000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.023892881114       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |  |         |
|--|---------|
| a. ISO country code. <a href="#">(8)</a> | BERMUDA |
|--|---------|

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 202

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Carrefour SA

b. LEI (if any) of issuer. [\(1\)](#) 549300B8P6MUJ1YWTS08

c. Title of the issue or description of the investment. Carrefour SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120172

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1249.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	24865.21000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.010480087820

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 203

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Constellation Software Inc/Canada

b. LEI (if any) of issuer. (1)

549300B6PYHMCTDWQV29

c. Title of the issue or description of the investment.

Constellation Software Inc/Canada

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA21037X1006

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

106.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

179644.23000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.075715721156

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 204

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Aeroports de Paris

b. LEI (if any) of issuer. [\(1\)](#) 969500PJMBSFHYC37989

c. Title of the issue or description of the investment. Aeroports de Paris

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010340141

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 132.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	15544.92000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.006551809808

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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>	
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 205

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Brown-Forman Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300873K3LXF7ARU34
c. Title of the issue or description of the investment.	Brown-Forman Corp
d. CUSIP (if any).	115637209

At least one of the following other identifiers:

- ISIN	US1156372096
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### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1553.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	109051.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045962651181

### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 206

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ProSiebenSat.1 Media SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900NY0WWQUKOMWQ37
c. Title of the issue or description of the investment.	ProSiebenSat.1 Media SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000PSM7770
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	638.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	12180.50000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005133787717

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 207

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HCKBB4ML8
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-4946.81000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00208496140

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 69776200.00000000

Description of currency sold. Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased. 944197.56000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) -4946.81000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Rexel SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500N6AVPA51648T62
c. Title of the issue or description of the investment.	Rexel SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010451203
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	970.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	20306.04000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008558507347

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 209

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cognizant Technology Solutions Corp

b. LEI (if any) of issuer. (1) 5493006IEVQEFQO40L83

c. Title of the issue or description of the investment. Cognizant Technology Solutions Corp

d. CUSIP (if any). 192446102

At least one of the following other identifiers:

- ISIN US1924461023

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1099.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 83864.69000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.035346949261

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 210

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Keyera Corp

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Keyera Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA4932711001
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1731.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	41681.75000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.017567854866

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 211****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Masco Corp
- b. LEI (if any) of issuer. [\(1\)](#) 5GCSNMQXHEYA1JO8QN11
- c. Title of the issue or description of the investment. Masco Corp
- d. CUSIP (if any). 574599106

At least one of the following other identifiers:

- ISIN US5745991068

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1061.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 64423.92000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.027153132402

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 212

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Western Union Co/The |
| b. LEI (if any) of issuer. (1)                          | 28ID94QU1140NC23S047 |
| c. Title of the issue or description of the investment. | Western Union Co/The |

d. CUSIP (if any).	959802109
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At least one of the following other identifiers:

- ISIN	US9598021098
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3117.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	67451.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028429344697

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 213

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BNP Paribas SA

b. LEI (if any) of issuer. (1) R0MUWSFPU8MPRO8K5P83

c. Title of the issue or description of the investment. BNP Paribas SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000131104

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 331.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 20968.81000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.008837848958

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 214

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CNH Industrial NV

b. LEI (if any) of issuer. (1) 549300WGC2HZ5J67V817

c. Title of the issue or description of the investment. CNH Industrial NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	NL0010545661
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1193.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	19721.28000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008312045075

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 215****Item C.1. Identification of investment.**

- a. Name of issuer (if any). eBay Inc
- b. LEI (if any) of issuer. [\(1\)](#) OML71K8X303XQONU6T67
- c. Title of the issue or description of the investment. eBay Inc
- d. CUSIP (if any). 278642103

At least one of the following other identifiers:

- ISIN US2786421030

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1712.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 131378.88000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.055373037274

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 216

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CRH PLC
b. LEI (if any) of issuer. (1)	549300MIDJNNTH068E74
c. Title of the issue or description of the investment.	CRH PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE0001827041
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1075.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	56949.13000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.024002688242

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 217

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | WEC Energy Group Inc |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300IGLYTZUK3PVP70 |
| c. Title of the issue or description of the investment. | WEC Energy Group Inc |
| d. CUSIP (if any).                                      | 92939U106            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US92939U1060 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 1055.00000000        |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 99676.40000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.042011204636       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 218

**Item C.1. Identification of investment.**

a. Name of issuer (if any). EOG Resources Inc

b. LEI (if any) of issuer. [\(1\)](#) XWTZDRYZPBUHIQBKDB46

c. Title of the issue or description of the investment. EOG Resources Inc

d. CUSIP (if any). 26875P101

At least one of the following other identifiers:

- ISIN US26875P1012

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	364.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24577.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010358732252

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 219

### Item C.1. Identification of investment.

a. Name of issuer (if any).

M&G PLC

b. LEI (if any) of issuer. (1)

254900TWUJUQ44TQJY84

c. Title of the issue or description of the investment.

M&G PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00BKFB1C65

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1555.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

4404.77000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.001856504587

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 220

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Arch Capital Group Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300AYR4P8AFKDCE43

c. Title of the issue or description of the investment. Arch Capital Group Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG0450A1053

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1779.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73116.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030817014341

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 221

### Item C.1. Identification of investment.

a. Name of issuer (if any).	3M Co
b. LEI (if any) of issuer. (1)	LUZQVYP4VS22CLWDAR65
c. Title of the issue or description of the investment.	3M Co
d. CUSIP (if any).	88579Y101

At least one of the following other identifiers:

- ISIN	US88579Y1010
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	284.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55306.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023310215912

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Schedule of Portfolio Investments Record: 222

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NIKE Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	787RXPR0UX0O0XUXPZ81
c. Title of the issue or description of the investment.	NIKE Inc
d. CUSIP (if any).	654106103

At least one of the following other identifiers:

- ISIN	US6541061031
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	676.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	111364.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046937348016

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 223

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Airbus SE
b. LEI (if any) of issuer. (1)	MINO79WLOO247M1IL051
c. Title of the issue or description of the investment.	Airbus SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0000235190
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	181.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	24760.10000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.010435786484

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 224

Item C.1. Identification of investment.

a. Name of issuer (if any). Agilent Technologies Inc

b. LEI (if any) of issuer. (1) QUIX8Y7A2WP0XRMW7G29

c. Title of the issue or description of the investment. Agilent Technologies Inc

d. CUSIP (if any). 00846U101

At least one of the following other identifiers:

- ISIN US00846U1016

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 816.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 143183.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.060348409044
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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
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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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Natwest Markets PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	RR3QWICWWIPCS8A4S074
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD COP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HFKBB4Z2Z
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Colombia Peso
e. Value. <a href="#">(4)</a>	-34438.75000000
f. Exchange rate.	3771.77320000
g. Percentage value compared to net assets of the Fund.	-0.01451510461

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**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
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold. 2316160600.00000000

Description of currency sold. Colombia Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 579638.63000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -34438.75000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 226

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BioMarin Pharmaceutical Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	NSLL8ITTRR0J5HEMR848
c. Title of the issue or description of the investment.	BioMarin Pharmaceutical Inc
d. CUSIP (if any).	09061G101

At least one of the following other identifiers:

- ISIN	US09061G1013
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	341.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	28715.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012102938789

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 227****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Splunk Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300XGDSGBP6UEI867
- c. Title of the issue or description of the investment. Splunk Inc
- d. CUSIP (if any). 848637104

At least one of the following other identifiers:

- ISIN US8486371045

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 575.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 87900.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.037047840715

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 228

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Aramark
- b. LEI (if any) of issuer. (1) 549300MR6PG2DWZUIL39
- c. Title of the issue or description of the investment. Aramark

d. CUSIP (if any).	03852U106
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At least one of the following other identifiers:

- ISIN	US03852U1060
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1174.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	40843.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017214535798

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 229****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America, National Association
- b. LEI (if any) of issuer. (1) B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD CAD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GIKBBZ46V
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 43764.18000000
- f. Exchange rate. 1.26169782
- g. Percentage value compared to net assets of the Fund. 0.018445549013

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)
- b. Issuer type. (7)
- Derivative-foreign exchange

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)
- b. Investment ISO country code. (9)
- UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.
- N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)
- ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

- i. Amount and description of currency sold.

- Amount of currency sold.
- Description of currency sold.
- 6488886.00000000
- Canada Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 5186743.64000000
- United States Dollar

- iii. Settlement date.
- 2021-09-24

- iv. Unrealized appreciation or depreciation. (24)
- 43764.18000000



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 230****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Covestro AG
- b. LEI (if any) of issuer. (1) 3912005AWHKLQ1CPLV11
- c. Title of the issue or description of the investment. Covestro AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006062144

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 458.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 29681.85000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.012510185704

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 231

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Micron Technology Inc

b. LEI (if any) of issuer. (1) B3DXGBC8GAIYWI2Z0172

c. Title of the issue or description of the investment. Micron Technology Inc

d. CUSIP (if any). 595112103

At least one of the following other identifiers:

- ISIN US5951121038

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1172.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	86376.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036405574600

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 232

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Regency Centers Corp
- b. LEI (if any) of issuer. [\(1\)](#) 529900053A7X7FJ97S58
- c. Title of the issue or description of the investment. Regency Centers Corp
- d. CUSIP (if any). 758849103

At least one of the following other identifiers:

- ISIN US7588491032

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 664.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 45563.68000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.019203994972

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 233

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Covivio

b. LEI (if any) of issuer. [\(1\)](#) 969500P8M3W2XX376054

c. Title of the issue or description of the investment. Covivio

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000064578

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	424.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	40410.15000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.017031906058

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 234

Item C.1. Identification of investment.

- a. Name of issuer (if any).

H&R Block Inc
- b. LEI (if any) of issuer. (1)

549300CE3KUCWLZBG404
- c. Title of the issue or description of the investment.

H&R Block Inc
- d. CUSIP (if any).

093671105

At least one of the following other identifiers:

- ISIN

US0936711052

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

830.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

21289.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.008973012078

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 235

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Jeronimo Martins SGPS SA

b. LEI (if any) of issuer. [\(1\)](#) 259400A8SZP10GB5IB19

c. Title of the issue or description of the investment. Jeronimo Martins SGPS SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN PTJMT0AE0001

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2095.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	44402.42000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.018714551819

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	PORTUGAL
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 236

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD HUF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HNKBB1BBR
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	-15778.82000000
f. Exchange rate.	295.69338000
g. Percentage value compared to net assets of the Fund.	-0.00665039303

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 283110100.00000000

Description of currency sold. Hungary Forint

ii. Amount and description of currency purchased.

Amount of currency purchased. 941666.02000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -15778.82000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 237

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Williams Cos Inc/The
b. LEI (if any) of issuer. (1)	D71FAKCBLFS2O0RBPG08
c. Title of the issue or description of the investment.	Williams Cos Inc/The
d. CUSIP (if any).	969457100

At least one of the following other identifiers:

- ISIN	US9694571004
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1051.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25949.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010936959312

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 238

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Arconic Corp
- b. LEI (if any) of issuer. (1)

549300B4YFWH3U74B152
- c. Title of the issue or description of the investment.

Arconic Corp
- d. CUSIP (if any).

03966V107

At least one of the following other identifiers:

- ISIN US03966V1070

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

206.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7104.94000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.002994561282
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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)	Equity-common
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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)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Alimentation Couche-Tard Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300OSW32RVX8CCZ87
c. Title of the issue or description of the investment.	Alimentation Couche-Tard Inc
d. CUSIP (if any).	01626P403

At least one of the following other identifiers:

- ISIN	CA01626P4033
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3374.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	136334.58000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.057461745602

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 240

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Deutsche Boerse AG

b. LEI (if any) of issuer. (1)

529900G3SW56SHYNPR95

c. Title of the issue or description of the investment.

Deutsche Boerse AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0005810055

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

355.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

61222.21000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.025803688662

**Item C.3. Payoff profile.**



a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 241

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ANDRITZ AG

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VZKC61IR5U8G96
c. Title of the issue or description of the investment.	ANDRITZ AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AT0000730007
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	354.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	20368.96000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008585026613

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	AUSTRIA
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 242****Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York Community Bancorp Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900HVXOTLY61GL030
- c. Title of the issue or description of the investment. New York Community Bancorp Inc
- d. CUSIP (if any). 649445103

At least one of the following other identifiers:

- ISIN US6494451031

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 3312.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 41466.24000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017477022586

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 243

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Snap-on Inc          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | HHWAT5TDOYZMM26KKQ73 |
| c. Title of the issue or description of the investment. | Snap-on Inc          |

d. CUSIP (if any).	833034101
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At least one of the following other identifiers:

- ISIN	US8330341012
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	233.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52413.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022090966091

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 244****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Citigroup Inc
- b. LEI (if any) of issuer. [\(1\)](#) 6SHGI4ZSSLCXXQSBB395
- c. Title of the issue or description of the investment. Citigroup Inc
- d. CUSIP (if any). 172967424

At least one of the following other identifiers:

- ISIN US1729674242

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 564.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 40557.24000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017093900954

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 245

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TELUS Corp

b. LEI (if any) of issuer. (1) L2TEUTQ80SHMJWVLC40

c. Title of the issue or description of the investment. TELUS CORP

d. CUSIP (if any). 87971M996

At least one of the following other identifiers:

- ISIN	CA87971M9969
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6684.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	154007.75000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.064910561585

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 246****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Randstad NV
- b. LEI (if any) of issuer. [\(1\)](#) 7245009EAAUUQJ0U4T57
- c. Title of the issue or description of the investment. Randstad NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000379121

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 258.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 19000.71000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.008008342155

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 247

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TUI AG

b. LEI (if any) of issuer. (1) 529900SL2WSPV293B552

c. Title of the issue or description of the investment. TUI AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000TUAG000

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3055.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	13289.40000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.005601162390

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 248

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Novo Nordisk A/S

b. LEI (if any) of issuer. (1)

549300DAQ1CVT6CXN342

c. Title of the issue or description of the investment.

Novo Nordisk A/S

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DK0060534915

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1284.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

128541.10000000

f. Exchange rate.

6.29820000

g. Percentage value compared to net assets of the Fund.

0.054176981274

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

DENMARK

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 249

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Linde PLC

b. LEI (if any) of issuer. [\(1\)](#) 8945002PAZHZLBGKGF02

c. Title of the issue or description of the investment. Linde PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BZ12WP82

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 436.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	137161.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057810162905

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 250

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Walgreens Boots Alliance Inc

b. LEI (if any) of issuer. (1)

549300RPTUOIXG4LIH86

c. Title of the issue or description of the investment.

Walgreens Boots Alliance Inc

d. CUSIP (if any).

931427108

At least one of the following other identifiers:

- ISIN

US9314271084

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

793.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

40244.75000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016962193937

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 251**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Polaris Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300QJSN8UVWN1EI78
c. Title of the issue or description of the investment.	Polaris Inc
d. CUSIP (if any).	731068102

At least one of the following other identifiers:

- ISIN	US7310681025
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	248.00000000
b. Units	Number of shares
c. Description of other units.	



d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	29700.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012518037801

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 252

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Chubb Ltd

b. LEI (if any) of issuer. (1)

E0JAN6VLUDI1HITHT809

c. Title of the issue or description of the investment.

Chubb Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0044328745

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

371.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

68234.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.028759124333

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 253**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Affiliated Managers Group Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	2JE75BUE3T1BLCYYGK54
c. Title of the issue or description of the investment.	Affiliated Managers Group Inc
d. CUSIP (if any).	008252108

At least one of the following other identifiers:

- ISIN	US0082521081
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	225.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	38274.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016131886330

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<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).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 254

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Omnicom Group Inc
b. LEI (if any) of issuer. (1)	HKUPACFHSSASQK8HLS17
c. Title of the issue or description of the investment.	Omnicom Group Inc
d. CUSIP (if any).	681919106

At least one of the following other identifiers:

- ISIN	US6819191064
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	460.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33681.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014195815514

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 255

**Item C.1. Identification of investment.**

a. Name of issuer (if any). West Fraser Timber Co Ltd

b. LEI (if any) of issuer. [\(1\)](#) 5493005WD1ZK6WBVR988

c. Title of the issue or description of the investment. West Fraser Timber Co Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA9528451052

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1065.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 82235.41000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund.	0.034660246937
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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
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
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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>	
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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. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Under Armour Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300D4549QKWETZ406
c. Title of the issue or description of the investment.	Under Armour Inc
d. CUSIP (if any).	904311206

At least one of the following other identifiers:

- ISIN	US9043112062
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1242.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	24914.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010500870799

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 257

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Severn Trent PLC

b. LEI (if any) of issuer. (1)

213800RPBXRETY4A4C59

c. Title of the issue or description of the investment.

Severn Trent PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B1FH8J72

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2353.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

89399.30000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.037679654227

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 258

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Thungela Resources Ltd

b. LEI (if any) of issuer. <a href="#">(1)</a>	213800EGYK3BN3SRIF27
c. Title of the issue or description of the investment.	Thungela Resources Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ZAE000296554
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	141.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	588.35000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.000247975370

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SOUTH AFRICA
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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 259****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Aviva PLC
- b. LEI (if any) of issuer. [\(1\)](#) YF0Y5B0IB8SM0ZFG9G81
- c. Title of the issue or description of the investment. Aviva PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0002162385

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 5185.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 28818.82000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.012146439321

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 260

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). British Land Co PLC/The
- b. LEI (if any) of issuer. (1) RV5B68J2GV3QGMRPW209
- c. Title of the issue or description of the investment. British Land Co PLC/The

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	GB0001367019
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5156.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	37668.39000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.015876320178

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 261

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PNC Financial Services Group Inc/The

b. LEI (if any) of issuer. [\(1\)](#) CFGNEKW0P8842LEUIA51

c. Title of the issue or description of the investment. PNC Financial Services Group Inc/The

d. CUSIP (if any). 693475105

At least one of the following other identifiers:

- ISIN US6934751057

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 291.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 55610.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.023438319310

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 262

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Capri Holdings Ltd

b. LEI (if any) of issuer. (1) 549300LPG8W0H1OX3A26

c. Title of the issue or description of the investment. Capri Holdings Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	VGG1890L1076
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	474.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26785.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011289545012

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	VIRGIN ISLANDS (BRITISH)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 263****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Alliance Data Systems Corp
- b. LEI (if any) of issuer. (1) 549300G8S4PO686J7H97
- c. Title of the issue or description of the investment. Alliance Data Systems Corp
- d. CUSIP (if any). 018581108

At least one of the following other identifiers:

- ISIN US0185811082

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 215.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 21093.65000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008890466014

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 264

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Porsche Automobil Holding SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	52990053Z17ZYM1KFV27
c. Title of the issue or description of the investment.	Porsche Automobil Holding SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000PAH0038
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	377.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	38140.38000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.016075252608

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 265

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Getinge AB

b. LEI (if any) of issuer. (1)

5493003PZ4F570G3W735

c. Title of the issue or description of the investment.

Getinge AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0000202624

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2759.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

113242.47000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.047728976775

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 266

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Iberdrola SA

b. LEI (if any) of issuer. [\(1\)](#) 5QK37QC7NWOJ8D7WVQ45

c. Title of the issue or description of the investment. Iberdrola SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0144580Y14

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 8534.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	105748.78000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.044570566720

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SPAIN
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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 267

### Item C.1. Identification of investment.

a. Name of issuer (if any).

General Dynamics Corp

b. LEI (if any) of issuer. (1)

9C1X8XOOTYY2FNYTVH06

c. Title of the issue or description of the investment.

General Dynamics Corp

d. CUSIP (if any).

369550108

At least one of the following other identifiers:

- ISIN

US3695501086

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

241.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

48274.71000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020346628896

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No



**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 268

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Black Knight Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300TUSNXS3BFFML48
c. Title of the issue or description of the investment.	Black Knight Inc
d. CUSIP (if any).	09215C105

At least one of the following other identifiers:

- ISIN	US09215C1053
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	362.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	27392.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011545296614

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 269

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Coty Inc

b. LEI (if any) of issuer. (1)

549300BO9IWPF3S48F93

c. Title of the issue or description of the investment.

Coty Inc

d. CUSIP (if any).

222070203

At least one of the following other identifiers:

- ISIN

US2220702037

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2104.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

20556.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.008663893192

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 19820.64000000

**Schedule of Portfolio Investments Record: 270**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Xcel Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) LGJNMI9GH8XIDG5RCM61

c. Title of the issue or description of the investment. Xcel Energy Inc

d. CUSIP (if any). 98389B100

At least one of the following other identifiers:

- ISIN US98389B1008

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1190.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	81812.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034482000546

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 271

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Bollore SA

b. LEI (if any) of issuer. (1)

969500LEKCHH6VV86P94

c. Title of the issue or description of the investment.

Bollore SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0000039299

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3319.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

19671.90000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.008291232593

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 272

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Goldman Sachs Bank USA
b. LEI (if any) of issuer. <a href="#">(1)</a>	KD3XUN7C6T14HNAYLU02
c. Title of the issue or description of the investment.	PURCHASED BRL / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GRKBB0X35
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	2110.27000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	0.000889428037

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02



i. Amount and description of currency sold.

Amount of currency sold.	513496.60000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2666100.00000000
Description of currency purchased.	Brazil Real

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. 2110.27000000  
(24).

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 273

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1).	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB4254
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	Australia Dollar

e. Value. <a href="#">(4)</a>	-50615.88000000
f. Exchange rate.	1.36647783
g. Percentage value compared to net assets of the Fund.	-0.02133337572

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 4936000.00000000

Description of currency sold.	Australia Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	3561590.54000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-11-09
iv. Unrealized appreciation or depreciation. (24)	-50615.88000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 274

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CZK / SOLD EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HHKBB17GK
Description of other unique identifier.	Trade Identifier

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-89.63000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. -0.00003777688

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CZECHIA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 405019.53000000  
Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	10298300.00000000
Description of currency purchased.	Czech Republic Koruna
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24).	-89.63000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 275

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Macquarie Infrastructure Corp
b. LEI (if any) of issuer. (1).	529900IZSJ64GH477714
c. Title of the issue or description of the investment.	Macquarie Infrastructure Corp
d. CUSIP (if any).	55608B105

At least one of the following other identifiers:

- ISIN	US55608B1052
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#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	22714.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009573615296

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 276

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). DaVita Inc
- b. LEI (if any) of issuer. (1) M2XHYMU3TZNEZURC6H66
- c. Title of the issue or description of the investment. DaVita Inc

d. CUSIP (if any).	23918K108
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At least one of the following other identifiers:

- ISIN	US23918K1088
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	632.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82646.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034833570489

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 277

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cheniere Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) MIHC87W9WTYSYZWV1J40

c. Title of the issue or description of the investment. Cheniere Energy Inc

d. CUSIP (if any). 16411R208

At least one of the following other identifiers:

- ISIN US16411R2085

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 609.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 53263.14000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.022449132132

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 278

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Mosaic Co/The

b. LEI (if any) of issuer. (1) 2YD5STGSJNMUB7H76907

c. Title of the issue or description of the investment. Mosaic Co/The

d. CUSIP (if any). 61945C103

At least one of the following other identifiers:

- ISIN	US61945C1036
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2007.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	64585.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027221133330

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 279****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Neles Oyj
- b. LEI (if any) of issuer. (1) 2138007FRMWVPUDCMA45
- c. Title of the issue or description of the investment. Neles Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI4000440664

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 392.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 6063.39000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.002555573015

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FINLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 280

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Comcast Corp

b. LEI (if any) of issuer. [\(1\)](#) 51M0QTTNCGUN7KFCFZ59

c. Title of the issue or description of the investment. Comcast Corp

d. CUSIP (if any). 20030N101

At least one of the following other identifiers:

- ISIN US20030N1019

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	824.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	50000.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021073931997

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 281

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Qorvo Inc
- b. LEI (if any) of issuer. [\(1\)](#) 254900YAUJV2EUEVBR11
- c. Title of the issue or description of the investment. Qorvo Inc
- d. CUSIP (if any). 74736K101

At least one of the following other identifiers:

- ISIN US74736K1016

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 444.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 83485.32000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.035187053932

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 282

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Alleghany Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300DCJE6AYX159479

c. Title of the issue or description of the investment. Alleghany Corp

d. CUSIP (if any). 017175100

At least one of the following other identifiers:

- ISIN US0171751003

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	66.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44661.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018823764665

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 283

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Goldman Sachs & Co. LLC

b. LEI (if any) of issuer. (1)

FOR8UP27PHTHYVLBNG30

c. Title of the issue or description of the investment.

Long: IS25NQ8 TRS USD R E IS25NR9 USDJPYVARSWAP 11052020 / Short: IS25NQ8 TRS USD P E IS25NQ8 USDJPYVARSWAP 11052020

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

IS25NQ8

Description of other unique identifier.

Internal Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

N/A

e. Value. (4)

95759.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.040360249651

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs & Co. LLC	FOR8UP27PHTHYVLBNG30

i. Amount and description of currency sold.

Amount of currency sold. 53216.00000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 53216.00000000  
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) 95759.32000000

v. Unrealized appreciation or depreciation. [\(24\)](#) 95759.32000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 284

Item C.1. Identification of investment.

a. Name of issuer (if any).

Celanese Corp

b. LEI (if any) of issuer. (1)

549300FHJQTDPPN41627

c. Title of the issue or description of the investment.

Celanese Corp

d. CUSIP (if any).

150870103

At least one of the following other identifiers:

- ISIN

US1508701034

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

722.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

114509.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.048262872996

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 285

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PPG Industries Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300BKPEP01R3V6C59

c. Title of the issue or description of the investment. PPG Industries Inc

d. CUSIP (if any). 693506107

At least one of the following other identifiers:

- ISIN US6935061076

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 660.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	105303.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.044382681174

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 286

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Toronto-Dominion Bank/The
b. LEI (if any) of issuer. (1)	PT3QB789TSUIDF371261
c. Title of the issue or description of the investment.	Toronto-Dominion Bank/The
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA8911605092
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1045.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	67861.02000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.028601787364

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 287

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Invesco Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	ECPGFXU8A2SHKVVGJI15
c. Title of the issue or description of the investment.	Invesco Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG491BT1088
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1109.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	28079.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011834993888

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) BERMUDA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



## Schedule of Portfolio Investments Record: 288

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Under Armour Inc
b. LEI (if any) of issuer. (1)	549300D4549QKWETZ406
c. Title of the issue or description of the investment.	Under Armour Inc
d. CUSIP (if any).	904311107

At least one of the following other identifiers:

- ISIN	US9043111072
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1122.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25963.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010942813613

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 289

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Atlantia SpA

b. LEI (if any) of issuer. [\(1\)](#) 8156008DEC771409C487

c. Title of the issue or description of the investment. Atlantia SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0003506190

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 613.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 11482.50000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.004839597509
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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
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
------------------------------------	---------------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
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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
---	---

**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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. <a href="#">(1)</a>	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED CLP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBBV86T
--	-------------

Description of other unique identifier.	Trade Identifier
---	------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Chile Peso
e. Value. <a href="#">(4)</a>	-59983.93000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	-0.02528178343

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	CHILE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1894701.03000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1420552100.00000000
Description of currency purchased.	Chile Peso

iii. Settlement date.	2021-09-16
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iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-59983.93000000
--	-----------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 291

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Canadian Imperial Bank of Commerce

b. LEI (if any) of issuer. (1)	2IGI19DL77OX0HC3ZE78
c. Title of the issue or description of the investment.	Canadian Imperial Bank of Commerce
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1360691010
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	584.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	67183.26000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.028316127829

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 292****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Brookfield Asset Management Reinsurance Partners Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 9845004583U3B8E06924
- c. Title of the issue or description of the investment. Brookfield Asset Management Reinsurance Partners Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG161691073

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 12.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 733.33000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.000309080952

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | BERMUDA |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 293

**Item C.1. Identification of investment.**

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | HSBC Bank USA, National Association |
| b. LEI (if any) of issuer. (1)                          | 1IE8VN30JCEQV1H4R804                |
| c. Title of the issue or description of the investment. | PURCHASED SGD / SOLD USD            |



d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB46PB
--	-------------

Description of other unique identifier.	Trade Identifier
---	------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Singapore Dollar
e. Value. <a href="#">(4)</a>	12464.13000000
f. Exchange rate.	1.34463333
g. Percentage value compared to net assets of the Fund.	0.005253330939

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 948392.61000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1292000.00000000

Description of currency purchased. Singapore Dollar

iii. Settlement date. 2021-11-10

iv. Unrealized appreciation or depreciation.  
(24) 12464.13000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 294****Item C.1. Identification of investment.**

a. Name of issuer (if any). ACS Actividades de Construcción y Servicios SA

b. LEI (if any) of issuer. (1) 95980020140005558665

c. Title of the issue or description of the investment. ACS Actividades de Construcción y Servicios SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	ES0167050915
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	514.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13876.04000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005848417037

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 295****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Atmos Energy Corp
- b. LEI (if any) of issuer. [\(1\)](#) QVLWEGTD2S8GJMO8D383
- c. Title of the issue or description of the investment. Atmos Energy Corp
- d. CUSIP (if any). 049560105

At least one of the following other identifiers:

- ISIN US0495601058

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 860.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 83858.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.035344382472

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 296

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Marriott International Inc/MD

b. LEI (if any) of issuer. [\(1\)](#) 225YDZ14ZO8E1TXUSU86

c. Title of the issue or description of the investment. Marriott International Inc/MD

d. CUSIP (if any). 571903202

At least one of the following other identifiers:

- ISIN US5719032022

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	350.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	47299.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019935390604

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 297

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Christian Dior SE

b. LEI (if any) of issuer. (1)

969500WESYQMQ1F2C272

c. Title of the issue or description of the investment.

Christian Dior SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0000130403

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

102.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

77104.92000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.032497868829

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 298

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Moody's Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300GCEDD8YCF5WU84

c. Title of the issue or description of the investment. Moody's Corp

d. CUSIP (if any). 615369105

At least one of the following other identifiers:

- ISIN US6153691059

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 325.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123750.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.052157753254

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 299

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AGCO Corp

b. LEI (if any) of issuer. (1)

LYOM0B2GCF1JWXK5ZG04

c. Title of the issue or description of the investment.

AGCO Corp

d. CUSIP (if any).

001084102

At least one of the following other identifiers:

- ISIN

US0010841023

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

496.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

68259.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.028769745527

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 300

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Fox Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DDU6FDRBIELS05
c. Title of the issue or description of the investment.	Fox Corp
d. CUSIP (if any).	35137L105

At least one of the following other identifiers:

- ISIN	US35137L1052
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	338.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12654.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005333660039

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 301

### Item C.1. Identification of investment.

a. Name of issuer (if any).	China Railway Group Ltd
b. LEI (if any) of issuer. (1)	529900TFRLG8UDJ7QA89
c. Title of the issue or description of the investment.	China Railway Group Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000007Z2
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	179000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	85727.48000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.036132070432

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Orascom Construction PLC

b. LEI (if any) of issuer. [\(1\)](#) 254900ZIYKZ3Y4EANH33

c. Title of the issue or description of the investment. Orascom Construction PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AEDFXA14NUL7

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 173.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. <a href="#">(4)</a> .	816.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000344160395

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED ARAB EMIRATES

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 303

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CAD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GIKBBZ47C
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	39704.77000000
f. Exchange rate.	1.26169782
g. Percentage value compared to net assets of the Fund.	0.016734605357

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 5887000.00000000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 4705639.73000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-24

iv. Unrealized appreciation or depreciation. [\(24\)](#) 39704.77000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Akzo Nobel NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	724500XYIJUGXAA5QD70
c. Title of the issue or description of the investment.	Akzo Nobel NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0013267909
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	408.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	50281.63000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.021192497395

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 305

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Orange SA

b. LEI (if any) of issuer. (1) 969500MCOONR8990S771

c. Title of the issue or description of the investment. Orange SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000133308

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2176.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 24739.38000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.010427053502

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 306

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Inter Pipeline Ltd

b. LEI (if any) of issuer. <a href="#">(1)</a>	QQTTPMZD0WKQL0H5S472
c. Title of the issue or description of the investment.	Inter Pipeline Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA45833V1094
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3237.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	51313.76000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.021627515359

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 307****Item C.1. Identification of investment.**

- a. Name of issuer (if any). GEA Group AG
- b. LEI (if any) of issuer. [\(1\)](#) 549300PHUU0ZZWO8EO07
- c. Title of the issue or description of the investment. GEA Group AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006602006

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 378.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 17447.65000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007353764728

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | GERMANY |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 308

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | PPL Corp             |
| b. LEI (if any) of issuer. (1)                          | 9N3UAJSNOUXFKQLF3V18 |
| c. Title of the issue or description of the investment. | PPL Corp             |

d. CUSIP (if any).	69351T106
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At least one of the following other identifiers:

- ISIN	US69351T1060
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1790.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52536.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022142870853

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 309

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Exelon Corp

b. LEI (if any) of issuer. [\(1\)](#) 3SOUA6IRML7435B56G12

c. Title of the issue or description of the investment. Exelon Corp

d. CUSIP (if any). 30161N101

At least one of the following other identifiers:

- ISIN US30161N1019

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1491.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 73088.82000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.030805179296

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 310

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Schibsted ASA

b. LEI (if any) of issuer. (1) 5967007LIEEXZXHT0036

c. Title of the issue or description of the investment. Schibsted ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	NO0003028904
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	973.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	51910.83000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.021879166000

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NORWAY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 311****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ABB Ltd
- b. LEI (if any) of issuer. (1) 5493000LKVGOO9PELI61
- c. Title of the issue or description of the investment. ABB Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012221716

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 788.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Switzerland Franc
- e. Value. (4) 29151.78000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.012286773951

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 312

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Chicago Board of Trade

b. LEI (if any) of issuer. (1) 549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment. BCOM COMDTY IND SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00X71S8L6

Description of other unique identifier.	Bloomberg Identifier
---	----------------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	-1010.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-269800.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.11371458861

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Future
---------------------------------------	--------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Bloomberg Commodity Index
Index identifier, if any.	DNU1 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-09-15
iv. Aggregate notional amount or contract value on trade date.	-9426199.10000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-269800.90000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 313

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nucor Corp
b. LEI (if any) of issuer. (1)	549300GGJCRS12TIEJ46
c. Title of the issue or description of the investment.	Nucor Corp
d. CUSIP (if any).	670346105

At least one of the following other identifiers:

- ISIN	US6703461052
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	910.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	106979.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045089327739

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 314****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of Nova Scotia/The
- b. LEI (if any) of issuer. (1) L3I9ZG2KFGXZ61BMYR72
- c. Title of the issue or description of the investment. Bank of Nova Scotia/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0641491075

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 862.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 53394.60000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.022504539360

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 315

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lear Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300UPNBTXA1SYTQ33

c. Title of the issue or description of the investment. Lear Corp

d. CUSIP (if any). 521865204

At least one of the following other identifiers:

- ISIN US5218652049

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	199.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	31828.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013414761586

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

- |  |   |
|--|---|
| represent reinvestment of cash collateral received for loaned securities?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 316

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Proximus SADP        |
| b. LEI (if any) of issuer. (1)                          | 549300CWRXC5EP004533 |
| c. Title of the issue or description of the investment. | Proximus SADP        |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | BE0003810273 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 1770.00000000         |
| b. Units  | Number of shares      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | Euro Member Countries |
| e. Value. (4)   | 34703.33000000        |
| f. Exchange rate.                                       | 0.84691900            |
| g. Percentage value compared to net assets of the Fund. | 0.014626618720        |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | BELGIUM |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 317

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Standard Chartered Bank

b. LEI (if any) of issuer. [\(1\)](#) RILFO74KP1CM8P6PCT96

c. Title of the issue or description of the investment. PURCHASED KRW / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GJKBCH0G4

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-18395.07000000
f. Exchange rate.	1159.53965517
g. Percentage value compared to net assets of the Fund.	-0.00775307946

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) KOREA (THE REPUBLIC OF)  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	1378816.68000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1577462800.00000000
Description of currency purchased.	Korea (South) Won

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation.  
(24) -18395.07000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 318

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Societe Generale SA
b. LEI (if any) of issuer. (1)	O2RNE8IBXP4R0TD8PU41
c. Title of the issue or description of the investment.	Societe Generale SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN FR0000130809

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	422.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	13282.07000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005598072971

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



## Schedule of Portfolio Investments Record: 319

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Vivendi SE
b. LEI (if any) of issuer. (1)	969500FU4DRAEVJW7U54
c. Title of the issue or description of the investment.	Vivendi SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000127771
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1098.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	41824.53000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.017628033201

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 320

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. <a href="#">(1)</a>	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HBKBB2PLB
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Switzerland Franc
e. Value. (4)	25164.93000000
f. Exchange rate.	0.91448034
g. Percentage value compared to net assets of the Fund.	0.010606412590

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1746000.00000000
Description of currency sold.	Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased.	1934445.99000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-28
iv. Unrealized appreciation or depreciation. (24).	25164.93000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 321

#### Item C.1. Identification of investment.

- a. Name of issuer (if any). Axalta Coating Systems Ltd
- b. LEI (if any) of issuer. (1). 529900AGLPA40GV6H619
- c. Title of the issue or description of the investment. Axalta Coating Systems Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG0750C1082

#### Item C.2. Amount of each investment.

Balance. (2).

- a. Balance 2149.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3). United States Dollar
- e. Value. (4). 65630.46000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.027661659986
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BERMUDA
--------------------------	---------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Seagen Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Seagen Inc
d. CUSIP (if any).	81181C104

At least one of the following other identifiers:

- ISIN	US81181C1045
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	303.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	50782.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021403728493

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 323

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Metro Inc/CN

b. LEI (if any) of issuer. (1) 549300KQ7DCG4IXSNW78

c. Title of the issue or description of the investment. Metro Inc/CN

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA59162N1096

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3499.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 178243.36000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.075125288152

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 324

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cintas Corp



b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Cintas Corp
d. CUSIP (if any).	172908105

At least one of the following other identifiers:

- ISIN	US1729081059
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	386.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	152767.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.064387708034

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 325****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Osaka Exchange
- b. LEI (if any) of issuer. [\(1\)](#) 3538001249AILNPRUX57
- c. Title of the issue or description of the investment. TOPIX INDX FUTR SEP21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00VFJK9M7
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance -3.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Japan Yen
- e. Value. [\(4\)](#) -1033.50000000
- f. Exchange rate. 110.01500000
- g. Percentage value compared to net assets of the Fund. -0.00043559538

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-equity  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JAPAN  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Osaka Exchange	3538001249AILNPRUX57

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name. TOPIX Index

Index identifier, if any. TPU1 Index

Narrative description. (27)	
iii. Expiration date.	2021-09-09
iv. Aggregate notional amount or contract value on trade date.	-58767987.00000000
ISO Currency Code.	Japan Yen
v. Unrealized appreciation or depreciation. (24)	-1033.50000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 326

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	FleetCor Technologies Inc
b. LEI (if any) of issuer. (1)	549300DG6RR0NQSFLN74
c. Title of the issue or description of the investment.	FleetCor Technologies Inc
d. CUSIP (if any).	339041105

At least one of the following other identifiers:

- ISIN	US3390411052
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	249.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65556.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027630580350

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 327

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Medtronic PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300GX3ZBSQWUXY261

c. Title of the issue or description of the investment.	Medtronic PLC
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	IE00BTN1Y115
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	683.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	91166.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038424629814

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 328

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Truist Financial Corp

b. LEI (if any) of issuer. (1)

549300DRQQI75D2JP341

c. Title of the issue or description of the investment.

Truist Financial Corp

d. CUSIP (if any).

89832Q109

At least one of the following other identifiers:

- ISIN

US89832Q1094

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1653.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

94320.18000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039753686763

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 329

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Boliden AB
b. LEI (if any) of issuer. <a href="#">(1)</a>	21380059QU7IM1ONDJ56
c. Title of the issue or description of the investment.	Boliden AB



d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	SE0015811559
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	977.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	34110.28000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.014376662412

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 330

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Trisura Group Ltd

b. LEI (if any) of issuer. [\(1\)](#)

549300S7H452RZFP8305

c. Title of the issue or description of the investment.

Trisura Group Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA89679A2092

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

28.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Canada Dollar

e. Value. [\(4\)](#)

1008.24000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.000424948904

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 331

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Qurate Retail Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300PSXEKU4PHLCR04
- c. Title of the issue or description of the investment. Qurate Retail Inc
- d. CUSIP (if any). 74915M100

At least one of the following other identifiers:

- ISIN	US74915M1009
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1207.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13313.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005611197732

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 332****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Next PLC
- b. LEI (if any) of issuer. (1) 213800WQD8ECPZP9PH98
- c. Title of the issue or description of the investment. Next PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0032089863

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 400.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 43500.38000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.018334363660

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 333

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Corteva Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300WZN9I2QKLS0O94

c. Title of the issue or description of the investment. Corteva Inc

d. CUSIP (if any). 22052L104

At least one of the following other identifiers:

- ISIN US22052L1044

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	701.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	30822.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012991140331

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 334

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Reckitt Benckiser Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493003JFSMOJG48V108
- c. Title of the issue or description of the investment. Reckitt Benckiser Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B24CGK77

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 499.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 38094.27000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.016055818352

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 335

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Advanced Micro Devices Inc

b. LEI (if any) of issuer. [\(1\)](#) R2I72C950HOYXII45366

c. Title of the issue or description of the investment. Advanced Micro Devices Inc

d. CUSIP (if any). 007903107

At least one of the following other identifiers:

- ISIN US0079031078

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2015.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	223100.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.094031619955

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 336

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Hanesbrands Inc

b. LEI (if any) of issuer. (1)

GX5LWVWZLL5S4W1L2F20

c. Title of the issue or description of the investment.

Hanesbrands Inc

d. CUSIP (if any).

410345102

At least one of the following other identifiers:

- ISIN

US4103451021

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1331.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

24863.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.010479190076

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 24785.94000000

## Schedule of Portfolio Investments Record: 337

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Huntington Bancshares Inc/OH

b. LEI (if any) of issuer. [\(1\)](#) 549300XTVCVV9I7B5T19

c. Title of the issue or description of the investment. Huntington Bancshares Inc/OH

d. CUSIP (if any). 446150104

At least one of the following other identifiers:

- ISIN US4461501045

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2387.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37070.11000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015624159551

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 338

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Cabot Oil & Gas Corp

b. LEI (if any) of issuer. (1)

FCNMH6O7VWU7LHXMK351

c. Title of the issue or description of the investment.

Cabot Oil & Gas Corp

d. CUSIP (if any).

127097103

At least one of the following other identifiers:

- ISIN

US1270971039

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1013.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

16096.57000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006784317011

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 339

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PepsiCo Inc

b. LEI (if any) of issuer. [\(1\)](#) FJSUNZKFQ5YPJ5OT455

c. Title of the issue or description of the investment. PepsiCo Inc

d. CUSIP (if any). 713448108

At least one of the following other identifiers:

- ISIN US7134481081

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 845.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	132149.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.055697856138

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 340

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED HUF / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HCKBB31HS
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	12447.20000000
f. Exchange rate.	295.69338000
g. Percentage value compared to net assets of the Fund.	0.005246195351

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	HUNGARY
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 960599.27000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 287723400.00000000

Description of currency purchased. Hungary Forint

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) 12447.20000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 341

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CNY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GRKBB43TF
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-19155.47000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	-0.00807356977

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKXST7XV54

i. Amount and description of currency sold.

Amount of currency sold. 9152800.00000000  
Description of currency sold. China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased. 1396719.83000000  
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -19155.47000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Texas Instruments Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	WDJNR2L6D8RWOEB8T652
c. Title of the issue or description of the investment.	Texas Instruments Inc
d. CUSIP (if any).	882508104

At least one of the following other identifiers:

- ISIN	US8825081040
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	847.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	161700.77000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.068152984440

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 343

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CME Group Inc

b. LEI (if any) of issuer. (1) LCZ7XYGSLJUHFXNXD88

c. Title of the issue or description of the investment. CME Group Inc

d. CUSIP (if any). 12572Q105

At least one of the following other identifiers:

- ISIN US12572Q1058

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 377.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 76048.44000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.032052587925

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 344

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Brighthouse Financial Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493003T8SZSHOGGAW52
c. Title of the issue or description of the investment.	Brighthouse Financial Inc
d. CUSIP (if any).	10922N103

At least one of the following other identifiers:

- ISIN	US10922N1037
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	60.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2937.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.001238127728

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 345****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures Europe - Financial Products Division
- b. LEI (if any) of issuer. [\(1\)](#) 549300UF4R84F48NCH34
- c. Title of the issue or description of the investment. BRENT CRUDE FUTR MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG0083C09B0
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 39.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8412.38000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.003545615789

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-commodity  
b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Brent Crude Oil

Index identifier, if any. COH2 Comdty

Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-01-31
iv. Aggregate notional amount or contract value on trade date.	2704427.62000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	8412.38000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 346

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Thales SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900FNDVTQJOVVPZ19
c. Title of the issue or description of the investment.	Thales SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121329
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#### Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	192.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	19500.97000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008219189710

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 347

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Vulcan Materials Co

b. LEI (if any) of issuer. [\(1\)](#) 549300Q8LSNHAVWBN121

c. Title of the issue or description of the investment.	Vulcan Materials Co
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d. CUSIP (if any).	929160109
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At least one of the following other identifiers:

- ISIN	US9291601097
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	393.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	73070.49000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030797453642

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 348

Item C.1. Identification of investment.

- a. Name of issuer (if any).
- b. LEI (if any) of issuer. (1)
- c. Title of the issue or description of the investment.
- d. CUSIP (if any).

PayPal Holdings Inc

5493005X2GO78EFZ3E94

PayPal Holdings Inc

70450Y103

At least one of the following other identifiers:

- ISIN

US70450Y1038

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance
- b. Units
- c. Description of other units.
- d. Currency. (3)
- e. Value. (4)
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1263.00000000

Number of shares

United States Dollar

364577.58000000

0.153660679149

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Centene Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300Z7JJ4TQSQGT333

c. Title of the issue or description of the investment. Centene Corp

d. CUSIP (if any).	15135B101
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At least one of the following other identifiers:

- ISIN	US15135B1017
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	956.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60208.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025376594445

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 350

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Getlink SE

b. LEI (if any) of issuer. [\(1\)](#)

9695007Zeq7M0OE74G82

c. Title of the issue or description of the investment.

Getlink SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0010533075

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1705.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

27464.96000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.011575819902

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) FRANCE
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 351

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Duke Realty Corp
- b. LEI (if any) of issuer. (1) 254900E47KH1NFFKNF25
- c. Title of the issue or description of the investment. Duke Realty Corp
- d. CUSIP (if any). 264411505

At least one of the following other identifiers:

- ISIN	US2644115055
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1323.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	69470.73000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029280241403

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 352****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Dell Technologies Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300TJB5YBRUPOG437
- c. Title of the issue or description of the investment. Dell Technologies Inc
- d. CUSIP (if any). 24703L202

At least one of the following other identifiers:

- ISIN US24703L2025

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1368.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 133325.28000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.056193398048

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 353

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Renault SA

b. LEI (if any) of issuer. [\(1\)](#) 969500F7JLTX36OUI695

c. Title of the issue or description of the investment. Renault SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000131906

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	203.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	7556.50000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.003184882959

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 354

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Natwest Markets PLC

b. LEI (if any) of issuer. (1)

RR3QWICWWIPCS8A4S074

c. Title of the issue or description of the investment.

PURCHASED USD / SOLD MYR

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21ECKBB3VTW

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Malaysia Ringgit

e. Value. (4)

4929.47000000

f. Exchange rate.

4.15801600

g. Percentage value compared to net assets of the Fund.

0.002077653014

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold. 3850600.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 930996.13000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. (24) 4929.47000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 355

### Item C.1. Identification of investment.

a. Name of issuer (if any). Alphabet Inc

b. LEI (if any) of issuer. (1) 5493006MHB84DD0ZWV18

c. Title of the issue or description of the investment. Alphabet Inc

d. CUSIP (if any). 02079K305

At least one of the following other identifiers:

- ISIN US02079K3059

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 78.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 225728.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.095138963699

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 356

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Wendel SE

b. LEI (if any) of issuer. [\(1\)](#) 969500M98ZMIZYJD5O34

c. Title of the issue or description of the investment. Wendel SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121204

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 294.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	42664.01000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.017981853826

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 357

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Cie Financiere Richemont SA
b. LEI (if any) of issuer. (1)	549300YIPGJ6UX2QPS51
c. Title of the issue or description of the investment.	Cie Financiere Richemont SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0559601544
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	292.55000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.000123302786

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Warrant

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	N/A	N/A

ii. Type, selected from among the following (put, call). Respond call for warrants. ☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. Cie Financiere Richemont SA

Title of issue. Cie Financiere Richemont SA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). CH0210483332

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 0.01492500

v. Exercise price or rate. 67.00000000

vi. Exercise Price Currency Code Switzerland Franc

vii. Expiration date. 2023-11-29

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 292.55000000

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 358

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Dufry AG

b. LEI (if any) of issuer. (1)

549300X53WDBVW7TIF57

c. Title of the issue or description of the investment.

Dufry AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0023405456

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

127.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

6847.72000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.002886149241

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 359

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barry Callebaut AG

b. LEI (if any) of issuer. [\(1\)](#) 213800Y5RWKLDPUTT265

c. Title of the issue or description of the investment. Barry Callebaut AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0009002962

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 33.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	84068.92000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.035433027292

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment	
--	--



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 360

### Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.

PURCHASED ILS / SOLD USD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21GRKBB4JNK

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Israel Shekel

e. Value. (4)

6505.84000000

f. Exchange rate.

3.20736240

g. Percentage value compared to net assets of the Fund.

0.002742055045

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ISRAEL

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.477069.08000000

Description of currency sold.United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.1551000.00000000

Description of currency purchased.Israel Shekel

iii. Settlement date.2021-09-30

iv. Unrealized appreciation or depreciation. (24).6505.84000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 361

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Boston Properties Inc

b. LEI (if any) of issuer. (1)

549300OF70FSEUQBT254

c. Title of the issue or description of the investment.

Boston Properties Inc

d. CUSIP (if any).

101121101

At least one of the following other identifiers:

- ISIN

US1011211018

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

360.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

40676.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.017144124028

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 362

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Crescent Point Energy Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300FTKUHZK8OC7N74
c. Title of the issue or description of the investment.	Crescent Point Energy Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA22576C1014
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2365.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. (4).	8491.62000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.003579013542

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 363

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Estee Lauder Cos Inc/The
b. LEI (if any) of issuer. (1)	549300VFZ8XJ9NUPU221
c. Title of the issue or description of the investment.	Estee Lauder Cos Inc/The
d. CUSIP (if any).	518439104

At least one of the following other identifiers:

- ISIN	US5184391044
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	855.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	291118.95000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.122699633834

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 364

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lumen Technologies Inc

b. LEI (if any) of issuer. [\(1\)](#) 8M3THTGWLTYZVE6BBY25

c. Title of the issue or description of the investment. Lumen Technologies Inc

d. CUSIP (if any). 550241103

At least one of the following other identifiers:

- ISIN US5502411037

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3838.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 47207.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.019896783408
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
------------------------------------	---------------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

i. If Yes, provide the value of the securities on loan.	45436.04000000
---	----------------



# Schedule of Portfolio Investments Record: 365

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Tele2 AB
b. LEI (if any) of issuer. (1)	213800EKD193RVI9HL76
c. Title of the issue or description of the investment.	Tele2 AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0005190238
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4849.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	72798.65000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.030682879622

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 366

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Phillips 66

b. LEI (if any) of issuer. [\(1\)](#) 5493005JBO5YSIGK1814

c. Title of the issue or description of the investment. Phillips 66

d. CUSIP (if any). 718546104

At least one of the following other identifiers:

- ISIN US7185461040

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 607.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 43151.63000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.018187373925
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Faurecia SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500F0VMZLK2IULV85
c. Title of the issue or description of the investment.	Faurecia SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121147
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	29.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1401.01000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000590492010

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 368

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Microchip Technology Inc

b. LEI (if any) of issuer. (1)

5493007PTFULNYZJ1R12

c. Title of the issue or description of the investment.

Microchip Technology Inc

d. CUSIP (if any).

595017104

At least one of the following other identifiers:

- ISIN

US5950171042

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

789.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

124157.04000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.052329205453

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 369

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Prologis Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	529900DFH19P073LZ636
c. Title of the issue or description of the investment.	Prologis Inc
d. CUSIP (if any).	74340W103

At least one of the following other identifiers:

- ISIN	US74340W1036
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1398.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	188254.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.079344818685

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

#### ***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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 370****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Cenovus Energy Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300EIRQ0Z2B9C1W06
- c. Title of the issue or description of the investment. Cenovus Energy Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA15135U1093

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 5037.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 41800.33000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.017617833484

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 371

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures Europe - Financial Products Division
- b. LEI (if any) of issuer. [\(1\)](#) 549300UF4R84F48NCH34
- c. Title of the issue or description of the investment. LONG GILT FUTURE DEC21

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00ZVCCT22
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Description of other unique identifier.	Bloomberg Identifier
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	43.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-16011.08000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	-0.00674828503

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	

**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. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	United Kingdom Gilt
Index identifier, if any.	G Z1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-12-29
iv. Aggregate notional amount or contract value on trade date.	5525965.69000000
ISO Currency Code.	United Kingdom Pound
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-16011.08000000

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 372****Item C.1. Identification of investment.**

a. Name of issuer (if any). Henkel AG &amp; Co KGaA

b. LEI (if any) of issuer. (1).	549300VZCL1HTH4O4Y49
c. Title of the issue or description of the investment.	Henkel AG & Co KGaA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0006048432
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#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	356.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	34782.31000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014659906890

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8).	GERMANY
b. Investment ISO country code. (9).	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 373****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Lloyds Banking Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300PPXHEU2JF0AM85
- c. Title of the issue or description of the investment. Lloyds Banking Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0008706128

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 36308.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 21735.93000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.009161171583

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 374

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Lincoln National Corp
- b. LEI (if any) of issuer. [\(1\)](#) EFQMQROEDSNBRIP7LE47
- c. Title of the issue or description of the investment. Lincoln National Corp

d. CUSIP (if any).	534187109
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At least one of the following other identifiers:

- ISIN	US5341871094
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	446.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30617.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012904708260

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 375

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Genmab A/S

b. LEI (if any) of issuer. [\(1\)](#) 529900MTJPDPE4MHJ122

c. Title of the issue or description of the investment. Genmab A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010272202

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 279.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 132171.45000000

f. Exchange rate. 6.29820000

g. Percentage value compared to net assets of the Fund. 0.055707086461

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) DENMARK

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 376

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fortum Oyj

b. LEI (if any) of issuer. (1) 635400IUZZIUJSAMF76

c. Title of the issue or description of the investment. Fortum OYJ

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	FI0009007132
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4004.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	121701.53000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.051294267061

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FINLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 377****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Visa Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300JZ4OKEHW3DPJ59
- c. Title of the issue or description of the investment. Visa Inc
- d. CUSIP (if any). 92826C839

At least one of the following other identifiers:

- ISIN US92826C8394

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 718.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 164493.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.069330179392

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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.	164173.30000000

## Schedule of Portfolio Investments Record: 378

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Hewlett Packard Enterprise Co
b. LEI (if any) of issuer. (1)	549300BX44RGX6ANDV88
c. Title of the issue or description of the investment.	Hewlett Packard Enterprise Co
d. CUSIP (if any).	42824C109

At least one of the following other identifiers:

- ISIN	US42824C1099
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3043.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	47044.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019828242990

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 379****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ageas SA/NV
- b. LEI (if any) of issuer. [\(1\)](#) 5493005DJBML6LY3RV36
- c. Title of the issue or description of the investment. Ageas SA/NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0974264930

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 832.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 41577.52000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.017523924429

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) BELGIUM

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 380

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Southern Co/The

b. LEI (if any) of issuer. [\(1\)](#) 549300FC3G3YU2FBZD92

c. Title of the issue or description of the investment. Southern Co/The

d. CUSIP (if any). 842587107

At least one of the following other identifiers:

- ISIN US8425871071

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1397.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	91824.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038701948340

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment



represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 381

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Crown Holdings Inc

b. LEI (if any) of issuer. (1)

NYLWZIOY8PUNIT4JOE22

c. Title of the issue or description of the investment.

Crown Holdings Inc

d. CUSIP (if any).

228368106

At least one of the following other identifiers:

- ISIN

US2283681060

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1332.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

146240.28000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.061636759846

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 382

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Enbridge Inc

b. LEI (if any) of issuer. [\(1\)](#) 98TPTUM4IVMFCZBCUR27

c. Title of the issue or description of the investment. Enbridge Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA29250N1050

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1314.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	51710.14000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.021794579993

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 383

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Metso Outotec Oyj

b. LEI (if any) of issuer. (1)

549300R0VN9C371W0E07

c. Title of the issue or description of the investment.

Metso Outotec Oyj

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FI0009014575

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1685.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

18018.49000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.007594360055

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FINLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 384**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Pandora A/S

b. LEI (if any) of issuer. [\(1\)](#) 5299007OWYZ611E46843

c. Title of the issue or description of the investment. Pandora A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060252690

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 240.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	28767.39000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.012124762813

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 385

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Legal & General Group PLC
b. LEI (if any) of issuer. (1)	213800JH9QQWHLO99821
c. Title of the issue or description of the investment.	Legal & General Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0005603997
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13473.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	50047.24000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.021093707649

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 386**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Range Resources Corp  
b. LEI (if any) of issuer. [\(1\)](#) H3Y3WLYCX0BTO1TRW162  
c. Title of the issue or description of the investment. Range Resources Corp  
d. CUSIP (if any). 75281A109

At least one of the following other identifiers:

- ISIN US75281A1097

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 940.00000000  
b. Units Number of shares  
c. Description of other units.  
d. Currency. [\(3\)](#) United States Dollar



e. Value. (4).	13742.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005792259582

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on	13671.00000000

loan.

## Schedule of Portfolio Investments Record: 387

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Orkla ASA
b. LEI (if any) of issuer. (1)	549300PZS8G8RG6RVZ52
c. Title of the issue or description of the investment.	Orkla ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0003733800
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3826.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	34175.29000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.014404062563

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NORWAY
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 388

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Sodexo SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500LCBOG12HXPYM84
c. Title of the issue or description of the investment.	Sodexo SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121220
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	224.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	18560.83000000

f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.007822943318

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Roche Holding AG
b. LEI (if any) of issuer. (1)	549300U41AUUVOA0B37
c. Title of the issue or description of the investment.	Roche Holding AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012032048
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	268.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	107616.71000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.045357854277

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 390

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Eurex Deutschland

b. LEI (if any) of issuer. [\(1\)](#) 529900LN3S50JPU47S06

c. Title of the issue or description of the investment. EURO STOXX 50 SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00QD37HG9

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 39.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 27984.07000000

f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011794612278

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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.

a. Type of derivative instrument (21)	Future
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Deutschland	529900LN3S50JPU47S06

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long
---	------

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	EURO STOXX 50 Index
Index identifier, if any.	VGU1 Index
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	1607421.84000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	27984.07000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 391

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Zoetis Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HD9Q1LOC9KLJ48
c. Title of the issue or description of the investment.	Zoetis Inc
d. CUSIP (if any).	98978V103

At least one of the following other identifiers:

- ISIN	US98978V1035
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	996.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	203741.76000000



f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.085872250325

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Eastman Chemical Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	FDPVHDGJ1IQZFK9KH630
c. Title of the issue or description of the investment.	Eastman Chemical Co
d. CUSIP (if any).	277432100

At least one of the following other identifiers:

- ISIN	US2774321002
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	794.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	89849.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.037869208817

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 393

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Securitas AB

b. LEI (if any) of issuer. [\(1\)](#) 635400TTYKE8EIWDS617

c. Title of the issue or description of the investment. Securitas AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000163594

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1405.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 23372.44000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.009850921177

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 394

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Telefonica Deutschland Holding AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	391200ECRPJ3SWQJUM30
c. Title of the issue or description of the investment.	Telefonica Deutschland Holding AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000A1J5RX9
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	7772.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	21816.96000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009195323778

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 395

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Boston Scientific Corp

b. LEI (if any) of issuer. (1) Y6ZDD9FP4P8JSSJMW954

c. Title of the issue or description of the investment. Boston Scientific Corp

d. CUSIP (if any). 101137107

At least one of the following other identifiers:

- ISIN US1011371077

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1769.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 79870.35000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.033663431045

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 396

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Zimmer Biomet Holdings Inc

b. LEI (if any) of issuer. (1) 2P2YLDVPES3BXQ1FRB91

c. Title of the issue or description of the investment.	Zimmer Biomet Holdings Inc
d. CUSIP (if any).	98956P102
At least one of the following other identifiers:	
- ISIN	US98956P1021

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	375.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	56418.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023779145831

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**



N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 397

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Bank of America, National Association
- b. LEI (if any) of issuer. (1)

B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment.

PURCHASED USD / SOLD CAD
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21GQKBB33W0
- Description of other unique identifier.

Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1.00000000
- b. Units

Number of contracts
- c. Description of other units.
- d. Currency. (3)

Canada Dollar
- e. Value. (4)

5744.28000000
- f. Exchange rate.

1.26169782
- g. Percentage value compared to net assets of the Fund.

0.002421075827

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 1165700.00000000  
Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 929658.05000000  
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-24

iv. Unrealized appreciation or depreciation. (24).	5744.28000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 398

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UBS Switzerland AG
b. LEI (if any) of issuer. (1).	549300WOIFUSNYH0FL22
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CZK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HCKBB31HC
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	Czech Republic Koruna
e. Value. (4).	3167.05000000
f. Exchange rate.	21.53213400
g. Percentage value compared to net assets of the Fund.	0.001334835383

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**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	UBS Switzerland AG	549300WOIFUSNYH0FL22

i. Amount and description of currency sold.

Amount of currency sold.	40988500.00000000
Description of currency sold.	Czech Republic Koruna

ii. Amount and description of currency purchased.

Amount of currency purchased.	1906763.79000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2021-09-17
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iv. Unrealized appreciation or depreciation. (24)	3167.05000000
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Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 399

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Electrolux Professional AB
- b. LEI (if any) of issuer. [\(1\)](#) 254900KI62Q46ZWD8084
- c. Title of the issue or description of the investment. Electrolux Professional AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0013747870

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 748.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 5846.96000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.002464352976

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 400

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Archer-Daniels-Midland Co

b. LEI (if any) of issuer. [\(1\)](#) 549300LO13MQ9HYSTR83

c. Title of the issue or description of the investment. Archer-Daniels-Midland Co

d. CUSIP (if any). 039483102

At least one of the following other identifiers:

- ISIN US0394831020

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1514.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	90840.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038286874617

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 401

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TripAdvisor Inc

b. LEI (if any) of issuer. (1)

549300XVG45PT5BART17

c. Title of the issue or description of the investment.

TripAdvisor Inc

d. CUSIP (if any).

896945201

At least one of the following other identifiers:

- ISIN

US8969452015

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

426.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14910.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006284206302

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 402

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ResMed Inc

b. LEI (if any) of issuer. [\(1\)](#) 529900T3QE5253CCXF22

c. Title of the issue or description of the investment. ResMed Inc

d. CUSIP (if any). 761152107

At least one of the following other identifiers:

- ISIN US7611521078

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 778.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226032.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.095267193539

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 403

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Swedbank AB
b. LEI (if any) of issuer. (1)	M312WZV08Y7LYUC71685
c. Title of the issue or description of the investment.	Swedbank AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000242455
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1696.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	32694.68000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.013780021068

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 404

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Anthem Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	8MYN82XMYQH89CTMTH67
c. Title of the issue or description of the investment.	Anthem Inc
d. CUSIP (if any).	036752103

At least one of the following other identifiers:

- ISIN	US0367521038
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	274.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	102785.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043321666066

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 405

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Lennar Corp
b. LEI (if any) of issuer. (1)	529900G61XVRLX5TJX09
c. Title of the issue or description of the investment.	Lennar Corp
d. CUSIP (if any).	526057104

At least one of the following other identifiers:

- ISIN	US5260571048
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	555.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	59557.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025101863782

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 406

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Baker Hughes Co

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Baker Hughes Co

d. CUSIP (if any). 05722G100

At least one of the following other identifiers:

- ISIN US05722G1004

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 758.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 17267.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.007277726253
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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)	Equity-common
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	J M Smucker Co/The
b. LEI (if any) of issuer. (1)	5493000WDH6A0LHDJD55
c. Title of the issue or description of the investment.	J M Smucker Co/The
d. CUSIP (if any).	832696405

At least one of the following other identifiers:

- ISIN	US8326964058
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	614.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75933.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032004092903

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 408

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NXP Semiconductors NV

b. LEI (if any) of issuer. (1) 724500M9BY5293JDF951

c. Title of the issue or description of the investment. NXP Semiconductors NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0009538784

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 516.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 111007.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.046786813668

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) NETHERLANDS

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 409

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MEDNAX Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	MEDNAX Inc
d. CUSIP (if any).	58502B106

At least one of the following other identifiers:

- ISIN	US58502B1061
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	637.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	20454.07000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008620898431

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 410

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vontier Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Vontier Corp
- d. CUSIP (if any). 928881101

At least one of the following other identifiers:

- ISIN US9288811014

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 269.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9783.53000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004123522527

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 411

Item C.1. Identification of investment.

a. Name of issuer (if any).	Essity AB
b. LEI (if any) of issuer. (1)	549300G8E6YUVJ1DA153
c. Title of the issue or description of the investment.	Essity AB

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	SE0009922164
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1288.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	41341.87000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.017424603623

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 412

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CBRE Group Inc

b. LEI (if any) of issuer. (1)

52990016II9MJ2OSWA10

c. Title of the issue or description of the investment.

CBRE Group Inc

d. CUSIP (if any).

12504L109

At least one of the following other identifiers:

- ISIN

US12504L1098

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

938.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

90329.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.038071669001

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 413

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Raymond James Financial Inc

b. LEI (if any) of issuer. (1) RGUZHJ05YTITL6D76949

c. Title of the issue or description of the investment. Raymond James Financial Inc

d. CUSIP (if any). 754730109

At least one of the following other identifiers:

- ISIN	US7547301090
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	418.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58478.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024647154461

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 414****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America, National Association
- b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment. PURCHASED EUR / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GUKBB3CGH
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) -14181.33000000
- f. Exchange rate. 0.84581731
- g. Percentage value compared to net assets of the Fund. -0.00597708942

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

Unknown

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.

2941482.47000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

2475962.00000000

Description of currency purchased.

Euro Member Countries

iii. Settlement date.

2021-11-08

iv. Unrealized appreciation or depreciation.  
[\(24\)](#)

-14181.33000000

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 415

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Flutter Entertainment PLC

b. LEI (if any) of issuer. (1)

635400EG4YIJLJMZJ782

c. Title of the issue or description of the investment.

Flutter Entertainment PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BWT6H894

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

226.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

43935.59000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.018517794205

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 416

**Item C.1. Identification of investment.**

a. Name of issuer (if any). 3i Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 35GDVHRBMFE7NWATNM84

c. Title of the issue or description of the investment. 3i Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1YW4409

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4463.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	82079.41000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.034594496690

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED 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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 417

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Brenntag SE

b. LEI (if any) of issuer. (1)

NNROIXVWJ7CPSR27SV97

c. Title of the issue or description of the investment.

Brenntag SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000A1DAHH0

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

322.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

32495.71000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.013696159999

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No



**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 418

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Biogen Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	W8J5WZB5IY3K0NDQT671
c. Title of the issue or description of the investment.	Biogen Inc
d. CUSIP (if any).	09062X103

At least one of the following other identifiers:

- ISIN	US09062X1037
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	169.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	57275.79000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024140367573

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 419

### Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HNKBBZ57R
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-17619.79000000
f. Exchange rate.	8.69437931
g. Percentage value compared to net assets of the Fund.	-0.00742631759

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 4230100.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 468912.93000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -17619.79000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 420

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Dollarama Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002GJ0NJP1HI0C79
c. Title of the issue or description of the investment.	Dollarama Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA25675T1075
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1356.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	61832.27000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.026060814275

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 421

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WPP PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300LSGBXPYHXGDT93

c. Title of the issue or description of the investment. WPP PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00B8KF9B49

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1472.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 19958.62000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund.	0.008412078175
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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)	Equity-common
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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)	JERSEY
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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
---	---

**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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Continental Resources Inc/OK
b. LEI (if any) of issuer. <a href="#">(1)</a>	XXRTID9RYWOZ0UPIVR53
c. Title of the issue or description of the investment.	Continental Resources Inc/OK
d. CUSIP (if any).	212015101

At least one of the following other identifiers:

- ISIN	US2120151012
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	603.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23685.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009983011738

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	23410.88000000

Schedule of Portfolio Investments Record: 423

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bed Bath & Beyond Inc
b. LEI (if any) of issuer. (1)	529900ZBUWWUV7BKGX39
c. Title of the issue or description of the investment.	Bed Bath & Beyond Inc
d. CUSIP (if any).	075896100

At least one of the following other identifiers:

- ISIN	US0758961009
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	660.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18176.40000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.007660915321
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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
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
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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>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

i. If Yes, provide the value of the securities on loan.	18571.32000000
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# Schedule of Portfolio Investments Record: 424

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Fiserv Inc
b. LEI (if any) of issuer. (1)	GI7UBEJLXYLGR2C7GV83
c. Title of the issue or description of the investment.	Fiserv Inc
d. CUSIP (if any).	337738108

At least one of the following other identifiers:

- ISIN	US3377381088
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2368.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	278926.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.117560902203

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 425

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Morgan Stanley Capital Services LLC

b. LEI (if any) of issuer. [\(1\)](#) I7331LVCZKQKX5T7XV54

c. Title of the issue or description of the investment. PURCHASED EUR / SOLD PLN

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HHKBB2RN1

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) N/A

e. Value. (4).	-11901.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00501624229

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) Unknown

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 3672500.00000000

Description of currency sold.	Poland Zloty
ii. Amount and description of currency purchased.	
Amount of currency purchased.	801773.23000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-11901.61000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 426

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Edison International
b. LEI (if any) of issuer. (1)	549300I7ROF15MAEVP56
c. Title of the issue or description of the investment.	Edison International
d. CUSIP (if any).	281020107

At least one of the following other identifiers:

- ISIN	US2810201077
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	797.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46098.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019429400306

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 427

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Procter & Gamble Co/The

b. LEI (if any) of issuer. <a href="#">(1)</a>	2572IBTT8CCZW6AU4141
c. Title of the issue or description of the investment.	Procter & Gamble Co/The
d. CUSIP (if any).	742718109

At least one of the following other identifiers:

- ISIN	US7427181091
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1192.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	169728.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.071536639669

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 428****Item C.1. Identification of investment.**

a. Name of issuer (if any). Swedish Match AB

b. LEI (if any) of issuer. [\(1\)](#) 529900YVXCGNWAUYZG78

c. Title of the issue or description of the investment. Swedish Match AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0015812219

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 13450.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 124260.33000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.052372739703

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | SWEDEN |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 429

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Empire Co Ltd        |
| b. LEI (if any) of issuer. (1)                          | 549300TX0ZUSTEF7C719 |
| c. Title of the issue or description of the investment. | Empire Co Ltd        |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CA2918434077
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3731.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	120655.33000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.050853318930

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 430****Item C.1. Identification of investment.**

a. Name of issuer (if any). TotalEnergies SE

b. LEI (if any) of issuer. [\(1\)](#) 529900S21EQ1BO4ESM68

c. Title of the issue or description of the investment. TotalEnergies SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120271

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1632.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 72187.62000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.030425345177

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 431

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Akamai Technologies Inc

b. LEI (if any) of issuer. (1) OC1LZNN2LF5WTJ5RIL89

c. Title of the issue or description of the investment. Akamai Technologies Inc

d. CUSIP (if any). 00971T101

At least one of the following other identifiers:

- ISIN	US00971T1016
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	806.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	91279.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038472113294

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 432****Item C.1. Identification of investment.**

- a. Name of issuer (if any). London Metal Exchange
- b. LEI (if any) of issuer. [\(1\)](#) 213800NB8G5VRT1DXC91
- c. Title of the issue or description of the investment. LME ZINC FUTURE NOV21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00DDR0266
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 29.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 724.21000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.000305237092

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-commodity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Zinc

Index identifier, if any.

LXX1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

2177719.54000000



ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24).	724.21000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 433

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Canadian Tire Corp Ltd
b. LEI (if any) of issuer. (1).	549300RLHDA7VQYMUB14
c. Title of the issue or description of the investment.	Canadian Tire Corp Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1366812024
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#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	300.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Canada Dollar
e. Value. (4).	45654.50000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.019242273417

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
---------------------	---------------

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 434

**Item C.1. Identification of investment.**

a. Name of issuer (if any). DT Midstream Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. DT Midstream Inc

d. CUSIP (if any). 23345M107

At least one of the following other identifiers:

- ISIN	US23345M1071
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	343.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15939.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.006717993557

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 435

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Toll Brothers Inc
- b. LEI (if any) of issuer. (1)

529900JB6IS9MSZGVR44
- c. Title of the issue or description of the investment.

Toll Brothers Inc
- d. CUSIP (if any).

889478103

At least one of the following other identifiers:

- ISIN

US8894781033

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

690.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

44201.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.018629826725

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 436

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ZFEEJ2IP5VME73
c. Title of the issue or description of the investment.	State Street Corp
d. CUSIP (if any).	857477103

At least one of the following other identifiers:

- ISIN	US8574771031
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	421.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	39115.11000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016486077853

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 437

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Imerys SA
- b. LEI (if any) of issuer. [\(1\)](#) 54930075MZSSIB2TGC64
- c. Title of the issue or description of the investment. Imerys SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120859

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 563.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 26106.12000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.011003101532

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) FRANCE
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 438

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lockheed Martin Corp

b. LEI (if any) of issuer. [\(1\)](#) DPRBOZP0K5RM2YE8UU08

c. Title of the issue or description of the investment. Lockheed Martin Corp

d. CUSIP (if any). 539830109

At least one of the following other identifiers:

- ISIN US5398301094

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)



a. Balance	198.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71240.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030026114734

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 439

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Tenaris SA

b. LEI (if any) of issuer. (1)

549300Y7C05BKC4HZB40

c. Title of the issue or description of the investment.

Tenaris SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

LU0156801721

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3797.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

38217.94000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.016107942282

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 440

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barclays Bank PLC

b. LEI (if any) of issuer. [\(1\)](#) G5GSEF7VJP5I7OUK5573

c. Title of the issue or description of the investment. PURCHASED USD / SOLD MYR

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21DVKBB3MZ8

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	15698.09000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.006616367278

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	6981300.00000000
--------------------------	------------------

Description of currency sold.	Malaysia Ringgit
-------------------------------	------------------

## ii. Amount and description of currency purchased.

Amount of currency purchased.	1694695.96000000
-------------------------------	------------------

Description of currency purchased.	United States Dollar
------------------------------------	----------------------

iii. Settlement date.	2021-09-23
-----------------------	------------

iv. Unrealized appreciation or depreciation. (24)	15698.09000000
--	----------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Schedule of Portfolio Investments Record: 441****Item C.1. Identification of investment.**

a. Name of issuer (if any).	H & M Hennes & Mauritz AB
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b. LEI (if any) of issuer. (1)	529900O5RR7R39FRDM42
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c. Title of the issue or description of the investment.	H & M Hennes & Mauritz AB
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	SE0000106270
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	936.00000000
------------	--------------

b. Units	Number of shares
----------	------------------

c. Description of other units.	
--------------------------------	--

d. Currency. (3)	Sweden Krona
------------------	--------------

e. Value. <a href="#">(4)</a> .	18795.45000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.007921830003

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 442

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Power Corp of Canada
b. LEI (if any) of issuer. (1)	549300BE2CB8T87IJV50
c. Title of the issue or description of the investment.	Power Corp of Canada
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA7392391016
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3725.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	128551.10000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.054181196033

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 443

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Goldman Sachs Bank USA

b. LEI (if any) of issuer. [\(1\)](#) KD3XUN7C6T14HNAYLU02

c. Title of the issue or description of the investment. PURCHASED USD / SOLD BRL

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HCKBB3948

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) Brazil Real



e. Value. (4).	-9940.81000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	-0.00418981226

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6).	Derivative-foreign exchange
b. Issuer type. (7).	

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).	Forward
--	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	3682400.00000000
--------------------------	------------------

Description of currency sold.	Brazil Real
ii. Amount and description of currency purchased.	
Amount of currency purchased.	702212.05000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-02
iv. Unrealized appreciation or depreciation. (24)	-9940.81000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 444

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HOKBBWRGB
Description of other unique identifier.	Trade Identifier

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	29864.63000000
f. Exchange rate.	109.94765000

g. Percentage value compared to net assets of the Fund. 0.012587223077

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 2460163600.00000000  
Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	22405637.10000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-11-17
iv. Unrealized appreciation or depreciation. (24).	29864.63000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 445

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CNP Assurances
b. LEI (if any) of issuer. (1).	969500QKVPV2H8UXM738
c. Title of the issue or description of the investment.	CNP Assurances
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120222
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).	
a. Balance	1623.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	27809.97000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011721233316

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | FRANCE |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 446

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Lowe's Cos Inc       |
| b. LEI (if any) of issuer. (1)                          | WAFCR4OKGSC504WU3E95 |
| c. Title of the issue or description of the investment. | Lowe's Cos Inc       |

d. CUSIP (if any).	548661107
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US5486611073
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	362.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73808.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031108372230

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 447****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barclays Bank PLC
- b. LEI (if any) of issuer. (1) G5GSEF7VJP5I7OUK5573
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD MYR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21FTKBB571F
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Malaysia Ringgit
- e. Value. (4) -3030.61000000
- f. Exchange rate. 4.15801600
- g. Percentage value compared to net assets of the Fund. -0.00127732920

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.	
Amount of currency sold.	5844800.00000000
Description of currency sold.	Malaysia Ringgit
ii. Amount and description of currency purchased.	
Amount of currency purchased.	1402639.79000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-3030.61000000



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 448**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Liberty Media Corp-Liberty SiriusXM
- b. LEI (if any) of issuer. (1).

N/A
- c. Title of the issue or description of the investment.

Liberty Media Corp-Liberty SiriusXM
- d. CUSIP (if any).

531229607

At least one of the following other identifiers:

- ISIN

US5312296073

**Item C.2. Amount of each investment.**

Balance. (2).

- a. Balance

855.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

42194.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.017783861287

**Item C.3. Payoff profile.**

- a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6).

Equity-common
- b. Issuer type. (7).

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 449

Item C.1. Identification of investment.

a. Name of issuer (if any).

United Therapeutics Corp

b. LEI (if any) of issuer. (1)

5299005C4HZL4UWROC14

c. Title of the issue or description of the investment.

United Therapeutics Corp

d. CUSIP (if any).

91307C102

At least one of the following other identifiers:

- ISIN

US91307C1027

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	217.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46628.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019652984864

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 450

### Item C.1. Identification of investment.

- a. Name of issuer (if any). RELX PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300WSX3VBUFFJOO66
- c. Title of the issue or description of the investment. RELX PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B2B0DG97

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1122.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 33672.53000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.014192161318

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 451

**Item C.1. Identification of investment.**

a. Name of issuer (if any). W R Grace & Co

b. LEI (if any) of issuer. [\(1\)](#) 5493003X5Z6TVAXIPW56

c. Title of the issue or description of the investment. W R Grace & Co

d. CUSIP (if any). 38388F108

At least one of the following other identifiers:

- ISIN US38388F1084

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	870.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60586.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025535878633

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 452

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Koninklijke Philips NV
- b. LEI (if any) of issuer. (1) H1FJE8H61JGM1JSGM897
- c. Title of the issue or description of the investment. Koninklijke Philips NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000009538

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 488.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 22488.56000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.009478387021

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) NETHERLANDS
- b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 453

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AP Moller - Maersk A/S

b. LEI (if any) of issuer. [\(1\)](#) 549300D2K6PKKKXVNN73

c. Title of the issue or description of the investment. AP Moller - Maersk A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010244425

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 10.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	27099.30000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.011421703008

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 454

Item C.1. Identification of investment.

a. Name of issuer (if any).	ChampionX Corp
b. LEI (if any) of issuer. (1)	549300EP2909K6DYYP38
c. Title of the issue or description of the investment.	ChampionX Corp
d. CUSIP (if any).	15872M104

At least one of the following other identifiers:

- ISIN	US15872M1045
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	214.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4992.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.002104269220

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 455

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Finning International Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300QLDCP11KB6XW55
c. Title of the issue or description of the investment.	Finning International Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA3180714048
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1846.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. <a href="#">(4)</a> .	48050.28000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.020252037050

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 456

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Hasbro Inc
b. LEI (if any) of issuer. (1)	549300NUB6D2R1ITYR45
c. Title of the issue or description of the investment.	Hasbro Inc
d. CUSIP (if any).	418056107

At least one of the following other identifiers:

- ISIN	US4180561072
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	367.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36079.77000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015206755066

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 457

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Eutelsat Communications SA

b. LEI (if any) of issuer. [\(1\)](#) 549300EFWH9UR17YSK05

c. Title of the issue or description of the investment. Eutelsat Communications SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010221234

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1132.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 13093.20000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.005518468810
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
--------------------------	--------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED JPY / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB4FWL
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-382.08000000
f. Exchange rate.	109.94765000
g. Percentage value compared to net assets of the Fund.	-0.00016103752

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----



**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 89633.65000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 9813000.00000000  
Description of currency purchased. Japan Yen

iii. Settlement date. 2021-11-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -382.08000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 459

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cummins Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	ZUNI8PYC725B6H8JU438
c. Title of the issue or description of the investment.	Cummins Inc
d. CUSIP (if any).	231021106

At least one of the following other identifiers:

- ISIN	US2310211063
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	221.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	52151.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021980636334

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 460****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Workday Inc
- b. LEI (if any) of issuer. (1) 549300J0DYC0N31V7G13
- c. Title of the issue or description of the investment. Workday Inc
- d. CUSIP (if any). 98138H101

At least one of the following other identifiers:

- ISIN US98138H1014

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 384.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 104893.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.044210061487

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 461

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | RTL Group SA         |
| b. LEI (if any) of issuer. (1)                          | 5493000C8J3C3SZYS040 |
| c. Title of the issue or description of the investment. | RTL Group SA         |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	LU0061462528
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	30.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1865.00000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000786052632

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 462

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Royal Caribbean Cruises Ltd

b. LEI (if any) of issuer. [\(1\)](#)

K2NEH8QNVW44JIWK7Z55

c. Title of the issue or description of the investment.

Royal Caribbean Cruises Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

LR0008862868

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

277.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

22916.21000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009658631208

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) LIBERIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as 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. 22437.86000000

## Schedule of Portfolio Investments Record: 463

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NOV Inc

b. LEI (if any) of issuer. (1) 549300EHF3IW1AR6U008

c. Title of the issue or description of the investment. NOV Inc

d. CUSIP (if any).	62955J103
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US62955J1034
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	851.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11207.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004723763276

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 464

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Teck Resources Ltd

b. LEI (if any) of issuer. [\(1\)](#)

T8KI5SQ2JRWHL7XY0E11

c. Title of the issue or description of the investment.

Teck Resources Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA8787422044

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

2652.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Canada Dollar

e. Value. [\(4\)](#)

59802.16000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.025205171750

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 465

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Dixons Carphone PLC
- b. LEI (if any) of issuer. [\(1\)](#) 2138001E12GWLLDQQF16
- c. Title of the issue or description of the investment. Dixons Carphone PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	GB00B4Y7R145
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4868.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	9350.30000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.003940926505

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 466****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ralph Lauren Corp
- b. LEI (if any) of issuer. [\(1\)](#) HO1QNWM0IXBZ0QSMMO20
- c. Title of the issue or description of the investment. Ralph Lauren Corp
- d. CUSIP (if any). 751212101

At least one of the following other identifiers:

- ISIN US7512121010

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 379.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44013.27000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018550534456

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 467

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CDW Corp/DE

b. LEI (if any) of issuer. [\(1\)](#) 9845001B052ABF0B6755

c. Title of the issue or description of the investment. CDW Corp/DE

d. CUSIP (if any). 12514G108

At least one of the following other identifiers:

- ISIN US12514G1085

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1016.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	203819.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.085905125448

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 468

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Norfolk Southern Corp

b. LEI (if any) of issuer. (1)

54930036C8MWP850MI84

c. Title of the issue or description of the investment.

Norfolk Southern Corp

d. CUSIP (if any).

655844108

At least one of the following other identifiers:

- ISIN

US6558441084

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

311.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

78850.94000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.033233774254

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 469

Item C.1. Identification of investment.

a. Name of issuer (if any).	SGS SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138007JNS19JHNA2336
c. Title of the issue or description of the investment.	SGS SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	CH0002497458

Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	10.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	31428.39000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.013246310296

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 470

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Morgan Stanley Capital Services LLC

b. LEI (if any) of issuer. (1)

I7331LVCZKQKX5T7XV54

c. Title of the issue or description of the investment.

PURCHASED CZK / SOLD USD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21GTKBBWCGF

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Czech Republic Koruna

e. Value. (4)

-1849.13000000

f. Exchange rate.

21.53213400

g. Percentage value compared to net assets of the Fund.

-0.00077936380

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CZECHIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 1436662.79000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 30894600.00000000

Description of currency purchased. Czech Republic Koruna

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1849.13000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 471

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Sealed Air Corp

b. LEI (if any) of issuer. (1)

Q0M0CZB4YN6JZ65WXI09

c. Title of the issue or description of the investment.

Sealed Air Corp

d. CUSIP (if any).

81211K100

At least one of the following other identifiers:

- ISIN

US81211K1007

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1509.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

92094.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.038815519248

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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*Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

*Item C.9. Debt securities.*

N/A

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 472**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Microsoft Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	INR2EJN1ERAN0W5ZP974
c. Title of the issue or description of the investment.	Microsoft Corp
d. CUSIP (if any).	594918104

At least one of the following other identifiers:

- ISIN	US5949181045
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*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	995.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	300370.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.126598981738

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 473

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Suncor Energy Inc
b. LEI (if any) of issuer. (1)	549300W70ZOQDVLCHY06
c. Title of the issue or description of the investment.	Suncor Energy Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA8672241079
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1483.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	27693.48000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.011672135584

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 474

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED NZD / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GTKBBVMJ2

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) New Zealand Dollar



e. Value. (4).	3840.01000000
f. Exchange rate.	1.41925861
g. Percentage value compared to net assets of the Fund.	0.001618471834

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NEW ZEALAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 479370.02000000

Description of currency sold.	United States Dollar
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ii. Amount and description of currency purchased.

Amount of currency purchased.	685800.00000000
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Description of currency purchased.	New Zealand Dollar
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iii. Settlement date.	2021-10-15
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iv. Unrealized appreciation or depreciation. (24)	3840.01000000
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#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 475

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
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b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
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c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQB8BT8M5
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Description of other unique identifier.	Trade Identifier
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
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b. Units	Number of contracts
----------	---------------------

c. Description of other units.

d. Currency. (3)	United Kingdom Pound
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e. Value. (4)	-8261.52000000
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f. Exchange rate.	0.72725784
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g. Percentage value compared to net assets of the Fund. -0.00348203192

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKXST7XV54

i. Amount and description of currency sold.

Amount of currency sold. 2631275.00000000

Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	3609815.65000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-11-10
iv. Unrealized appreciation or depreciation. (24).	-8261.52000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 476

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Enel SpA
b. LEI (if any) of issuer. (1).	WOCMU6HCI0JWNPZRZS33
c. Title of the issue or description of the investment.	Enel SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0003128367
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#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	10639.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	96925.95000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.040851956130

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) ITALY
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 477

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Eurazeo SE
- b. LEI (if any) of issuer. (1) 969500C656AA39O94N60
- c. Title of the issue or description of the investment. Eurazeo SE

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	FR0000121121
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	635.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	65323.83000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.027532422817

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 478****Item C.1. Identification of investment.**

- a. Name of issuer (if any). A O Smith Corp
- b. LEI (if any) of issuer. (1) 549300XG4US7UJNECY36
- c. Title of the issue or description of the investment. A O Smith Corp
- d. CUSIP (if any). 831865209

At least one of the following other identifiers:

- ISIN US8318652091

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 711.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 51703.92000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.021791958413

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 479

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Align Technology Inc

b. LEI (if any) of issuer. (1) 549300N5YSE0U3LCP840

c. Title of the issue or description of the investment. Align Technology Inc

d. CUSIP (if any). 016255101

At least one of the following other identifiers:



- ISIN	US0162551016
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	301.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	213409.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.089946759415

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 480****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ViacomCBS Inc
- b. LEI (if any) of issuer. [\(1\)](#) 5KYC8KF17ROCY24M3H09
- c. Title of the issue or description of the investment. ViacomCBS Inc
- d. CUSIP (if any). 92556H206

At least one of the following other identifiers:

- ISIN US92556H2067

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 829.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 34362.05000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.014482777410

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 481

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Targa Resources Corp

b. LEI (if any) of issuer. (1) 5493003QENHHS261UR94

c. Title of the issue or description of the investment. Targa Resources Corp

d. CUSIP (if any). 87612G101

At least one of the following other identifiers:

- ISIN US87612G1013

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	621.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27274.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011495469728

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 482

### Item C.1. Identification of investment.

- |   |                               |
|---|-------------------------------|
| a. Name of issuer (if any).                             | Industria de Diseno Textil SA |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300TTCXZOGZM2EY83          |
| c. Title of the issue or description of the investment. | Industria de Diseno Textil SA |
| d. CUSIP (if any).                                      | 000000000                     |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | ES0148396007 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 757.00000000          |
| b. Units  | Number of shares      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | 25860.18000000        |
| f. Exchange rate.                                       | 0.84691900            |
| g. Percentage value compared to net assets of the Fund. | 0.010899443739        |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |   |       |
|---|-------|
| a. ISO country code. <a href="#">(8)</a>            | SPAIN |
| b. Investment ISO country code. <a href="#">(9)</a> |       |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 483

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Tyson Foods Inc

b. LEI (if any) of issuer. [\(1\)](#) WD6L6041MNRW1JE49D58

c. Title of the issue or description of the investment. Tyson Foods Inc

d. CUSIP (if any). 902494103

At least one of the following other identifiers:

- ISIN US9024941034

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1060.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83231.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.035079948466

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 484

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Becton Dickinson and Co

b. LEI (if any) of issuer. (1)

ICE2EP6D98PQUILVRZ91

c. Title of the issue or description of the investment.

Becton Dickinson and Co

d. CUSIP (if any).

075887109

At least one of the following other identifiers:

- ISIN

US0758871091

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

362.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

91115.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.038402949092

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 485

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Johnson Matthey PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138001AVBSD1HSC6Z10

c. Title of the issue or description of the investment. Johnson Matthey PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BZ4BQC70

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1127.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	45563.23000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.019203805308

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 486

### Item C.1. Identification of investment.

a. Name of issuer (if any).	STMicroelectronics NV
b. LEI (if any) of issuer. (1)	213800Z8NOHIKRI42W10
c. Title of the issue or description of the investment.	STMicroelectronics NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0000226223
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1365.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	60806.24000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.025628367314

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 487**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Ingredion Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	PKSTQ48QDN0XSVS7YK88
c. Title of the issue or description of the investment.	Ingredion Inc
d. CUSIP (if any).	457187102

At least one of the following other identifiers:

- ISIN	US4571871023
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	628.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	55176.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023255390322

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a> .	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a> .	Equity-common
b. Issuer type. <a href="#">(7)</a> .	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a> .	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a> .	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a> .	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 488

## Item C.1. Identification of investment.

a. Name of issuer (if any).	American Tower Corp
b. LEI (if any) of issuer. (1)	5493006ORUSIL88JOE18
c. Title of the issue or description of the investment.	American Tower Corp
d. CUSIP (if any).	03027X100

At least one of the following other identifiers:

- ISIN	US03027X1000
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	354.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	103428.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043592489647

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 489

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Neste Oyj

b. LEI (if any) of issuer. [\(1\)](#) 5493009GY1X8GQ66AM14

c. Title of the issue or description of the investment. Neste Oyj

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009013296

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4680.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 285067.82000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.120149228114
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	FINLAND
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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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Kering SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VGEJKB7SVUZR78
c. Title of the issue or description of the investment.	Kering SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121485
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	75.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	59739.04000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.025178568188

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 491****Item C.1. Identification of investment.**

- |   |                                |
|---|--------------------------------|
| a. Name of issuer (if any).                             | Citibank, National Association |
| b. LEI (if any) of issuer. (1)                          | E57ODZWZ7FF32TWEFA76           |
| c. Title of the issue or description of the investment. | PURCHASED SEK / SOLD USD       |
| d. CUSIP (if any).                                      | 000000000                      |

At least one of the following other identifiers:

- |  |                  |
|--|------------------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 21GTKBBV98G      |
| Description of other unique identifier.  | Trade Identifier |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                     |
|--------------------------------|---------------------|
| a. Balance                     | 1.00000000          |
| b. Units                       | Number of contracts |
| c. Description of other units. |                     |
| d. Currency. (3)               | Sweden Krona        |
| e. Value. (4)                  | -11748.21000000     |
| f. Exchange rate.              | 8.62691241          |

g. Percentage value compared to net assets of the Fund. -0.00495158788

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) SWEDEN  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 1396623.75000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	11947200.00000000
Description of currency purchased.	Sweden Krona
iii. Settlement date.	2021-10-13
iv. Unrealized appreciation or depreciation. (24).	-11748.21000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 492

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Kohl's Corp
b. LEI (if any) of issuer. (1).	549300JF6LPRTJRJ0FH50
c. Title of the issue or description of the investment.	Kohl's Corp
d. CUSIP (if any).	500255104

At least one of the following other identifiers:

- ISIN	US5002551043
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	485.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	27839.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011733468763

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 493

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Dollar Tree Inc
- b. LEI (if any) of issuer. (1) 549300PMSTQITB1WHR43
- c. Title of the issue or description of the investment. Dollar Tree Inc

d. CUSIP (if any).	256746108
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At least one of the following other identifiers:

- ISIN	US2567461080
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	304.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	27524.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011600771277

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 494

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Packaging Corp of America

b. LEI (if any) of issuer. [\(1\)](#) 549300XZP8MFZFY8TJ84

c. Title of the issue or description of the investment. Packaging Corp of America

d. CUSIP (if any). 695156109

At least one of the following other identifiers:

- ISIN US6951561090

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 678.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 102852.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.043349896524

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 495

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Morgan Stanley Capital Services LLC

b. LEI (if any) of issuer. (1) I7331LVCZKQKX5T7XV54

c. Title of the issue or description of the investment. PURCHASED BRL / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRGX
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Brazil Real
e. Value. <a href="#">(4)</a>	1.28000000
f. Exchange rate.	5.19255000
g. Percentage value compared to net assets of the Fund.	0.000000539489

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <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>	BRAZIL
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	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 95.01000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 500.00000000

Description of currency purchased. Brazil Real

iii. Settlement date. 2021-10-04

iv. Unrealized appreciation or depreciation.  
(24). 1.28000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 496****Item C.1. Identification of investment.**

a. Name of issuer (if any). IQVIA Holdings Inc

b. LEI (if any) of issuer. (1). 549300W3R20NM4KQPH86

c. Title of the issue or description of the investment. IQVIA Holdings Inc

d. CUSIP (if any). 46266C105

At least one of the following other identifiers:

- ISIN US46266C1053

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	646.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	167785.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.070717585470

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 497

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Accor SA
- b. LEI (if any) of issuer. [\(1\)](#) 969500QZC2Q0TK11NV07
- c. Title of the issue or description of the investment. Accor SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120404

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 515.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 17759.50000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007485202001

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) FRANCE
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 498

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Canadian Utilities Ltd

b. LEI (if any) of issuer. [\(1\)](#) LWV4QIQODEH3VBHUFEX07

c. Title of the issue or description of the investment. Canadian Utilities Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA1367178326

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2932.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	82987.93000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.034977416013

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 499

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Intercontinental Exchange Inc

b. LEI (if any) of issuer. (1)

5493000F4ZO33MV32P92

c. Title of the issue or description of the investment.

Intercontinental Exchange Inc

d. CUSIP (if any).

45866F104

At least one of the following other identifiers:

- ISIN

US45866F1049

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

727.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

86898.31000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.036625547109

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 500

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Applied Materials Inc

b. LEI (if any) of issuer. [\(1\)](#) 41BNNE1AFPNAZELZ6K07

c. Title of the issue or description of the investment. Applied Materials Inc

d. CUSIP (if any). 038222105

At least one of the following other identifiers:

- ISIN US0382221051

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 967.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	130670.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.055074560656

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 501

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Bausch Health Cos Inc
b. LEI (if any) of issuer. (1)	B3BS7ACMDUWISF18KY76
c. Title of the issue or description of the investment.	Bausch Health Cos Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA0717341071
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	834.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	24299.80000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.010241781107

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 502

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Occidental Petroleum Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	IM7X0T3ECJW4C1T7ON55
c. Title of the issue or description of the investment.	Occidental Petroleum Corp
d. CUSIP (if any).	674599105

At least one of the following other identifiers:

- ISIN	US6745991058
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	864.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	22196.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009355147456

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 503

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MAN SE
b. LEI (if any) of issuer. (1)	52990018UPG26YRFSM46
c. Title of the issue or description of the investment.	MAN SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005937007
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5409.96000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.002280167989

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 504

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Pembina Pipeline Corp

b. LEI (if any) of issuer. [\(1\)](#) 5493002W3L9YICM6FU21

c. Title of the issue or description of the investment. Pembina Pipeline Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7063271034

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2130.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 64913.80000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund.	0.027359605037
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
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**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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Rockwell Automation Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	VH3R4HHBHH12O0EXZJ88
c. Title of the issue or description of the investment.	Rockwell Automation Inc
d. CUSIP (if any).	773903109

At least one of the following other identifiers:

- ISIN	US7739031091
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	235.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	76480.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032234796190

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 506

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ICA Gruppen AB

b. LEI (if any) of issuer. (1) 549300ZEFN8VKPK9I111

c. Title of the issue or description of the investment. ICA Gruppen AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000652216

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1334.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Sweden Krona

e. Value. (4) 66364.16000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.027970896885

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 507

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Henkel AG & Co KGaA

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VZCL1HTH4O4Y49
c. Title of the issue or description of the investment.	Henkel AG & Co KGaA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0006048408
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	338.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	30421.65000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.012821993606

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 508****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Orion Oyj
- b. LEI (if any) of issuer. [\(1\)](#) 74370029VAHCXDR7B745
- c. Title of the issue or description of the investment. Orion Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009014377

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 948.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 38669.02000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.016298061650

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | FINLAND |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 509

**Item C.1. Identification of investment.**

- |   |                     |
|---|---------------------|
| a. Name of issuer (if any).                             | Kellogg Co          |
| b. LEI (if any) of issuer. (1)                          | LONONJOYIBXOHXWDB86 |
| c. Title of the issue or description of the investment. | Kellogg Co          |

d. CUSIP (if any).	487836108
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At least one of the following other identifiers:

- ISIN	US4878361082
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1053.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	66486.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028022426533

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 510

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Stryker Corp

b. LEI (if any) of issuer. [\(1\)](#) 5493002F0SC4JTBU5137

c. Title of the issue or description of the investment. Stryker Corp

d. CUSIP (if any). 863667101

At least one of the following other identifiers:

- ISIN US8636671013

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 486.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 134670.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056760418063

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 511

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Citibank, National Association

b. LEI (if any) of issuer. (1) E57ODZWZ7FF32TWEFA76

c. Title of the issue or description of the investment. PURCHASED USD / SOLD CLP

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21HNKBB492H

Description of other unique identifier.

Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3).

Chile Peso

e. Value. (4).

-11473.25000000

f. Exchange rate.

774.26220000

g. Percentage value compared to net assets of the Fund.

-0.00483569885

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).

Derivative-foreign exchange

b. Issuer type. (7).

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).

UNITED STATES OF AMERICA

b. Investment ISO country code. (9).

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21). Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 483628000.00000000

Description of currency sold. Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 613157.53000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation.  
(24). -11473.25000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ 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: 512****Item C.1. Identification of investment.**

a. Name of issuer (if any). Tryg A/S

b. LEI (if any) of issuer. (1). 213800ZRS8AC4LSTCE39

c. Title of the issue or description of the investment. Tryg A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060636678

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4038.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	99982.19000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.042140087764

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) DENMARK

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 513

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Pearson PLC

b. LEI (if any) of issuer. (1)

2138004JBXWWJKIURC57

c. Title of the issue or description of the investment.

Pearson PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0006776081

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1740.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

18349.35000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.007733809585

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Huntington Ingalls Industries Inc

b. LEI (if any) of issuer. [\(1\)](#) 5TZLZ6WJTBVJ0QWBG121

c. Title of the issue or description of the investment. Huntington Ingalls Industries Inc

d. CUSIP (if any). 446413106

At least one of the following other identifiers:

- ISIN US4464131063

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 180.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	36750.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015489493772

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 515

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Trane Technologies PLC

b. LEI (if any) of issuer. (1)

549300BURLR9SLYY2705

c. Title of the issue or description of the investment.

Trane Technologies PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BK9ZQ967

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

469.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

93096.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039237935082

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 516

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Newmont Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300VSP3RIX7FGDZ51

c. Title of the issue or description of the investment. Newmont Corp

d. CUSIP (if any). 651639106

At least one of the following other identifiers:

- ISIN US6516391066

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 1386.00000000

b. Units Number of shares

c. Description of other units.



d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	80374.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033875766410

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 517

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Alexandria Real Estate Equities Inc

b. LEI (if any) of issuer. (1)

MGCJBT4MKTQBVLNUIS88

c. Title of the issue or description of the investment.

Alexandria Real Estate Equities Inc

d. CUSIP (if any).

015271109

At least one of the following other identifiers:

- ISIN

US0152711091

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

370.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

76356.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032182596394

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 518**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Pinnacle West Capital Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	TWSEY0NEDUDCKS27AH81
c. Title of the issue or description of the investment.	Pinnacle West Capital Corp
d. CUSIP (if any).	723484101

At least one of the following other identifiers:

- ISIN	US7234841010
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	753.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	57905.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024405859484

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 519

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Saipem SpA
b. LEI (if any) of issuer. (1)	549300PHV8MBDHWB8X12
c. Title of the issue or description of the investment.	Saipem SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0005252140
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	858.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2033.08000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000856894309

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 520

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Constellation Brands Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493005GKEG8QCVY7037
c. Title of the issue or description of the investment.	Constellation Brands Inc
d. CUSIP (if any).	21036P108

At least one of the following other identifiers:

- ISIN	US21036P1084
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	321.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	67775.94000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.028565928191
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Trimble Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300E2MI7NSZFQWS19
c. Title of the issue or description of the investment.	Trimble Inc
d. CUSIP (if any).	896239100

At least one of the following other identifiers:

- ISIN	US8962391004
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1320.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	124370.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.052419131560

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 522

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Willis Towers Watson PLC

b. LEI (if any) of issuer. (1)

549300WHC56FF48KL350

c. Title of the issue or description of the investment.

Willis Towers Watson PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BDB6Q211

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

352.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

77693.44000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032745915851

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 523

**Item C.1. Identification of investment.**

a. Name of issuer (if any). China Everbright Bank Co Ltd

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300U6PKQ4H1P34E17
c. Title of the issue or description of the investment.	China Everbright Bank Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE100001QW3
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	345000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	123655.67000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.052117890060

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CHINA
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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 524****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Kerry Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 635400TLVVBNXLFWC59
- c. Title of the issue or description of the investment. Kerry Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE0004906560

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 503.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 73764.55000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.031089983235

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 525

Item C.1. Identification of investment.

a. Name of issuer (if any).	NVIDIA Corp
b. LEI (if any) of issuer. (1)	549300S4KLFTLO7GSQ80
c. Title of the issue or description of the investment.	NVIDIA Corp

d. CUSIP (if any).	67066G104
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At least one of the following other identifiers:

- ISIN	US67066G1040
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1024.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	229222.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.096611727084

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 526

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Nuance Communications Inc

b. LEI (if any) of issuer. [\(1\)](#) AEMSOT3SS15TNMJCE605

c. Title of the issue or description of the investment. Nuance Communications Inc

d. CUSIP (if any). 67020Y100

At least one of the following other identifiers:

- ISIN US67020Y1001

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2749.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 151332.45000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.063782986996

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 527

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Best Buy Co Inc

b. LEI (if any) of issuer. (1) HL5XPTVRV008TUN5LL90

c. Title of the issue or description of the investment. Best Buy Co Inc

d. CUSIP (if any). 086516101

At least one of the following other identifiers:



- ISIN	US0865161014
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	397.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46254.47000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019495146338

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 528****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chevron Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Chevron Corp
- d. CUSIP (if any). 166764100

At least one of the following other identifiers:

- ISIN US1667641005

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 571.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 55255.67000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.023288935592

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 529

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Johnson Controls International plc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XQ6S1GYKGBL205
c. Title of the issue or description of the investment.	Johnson Controls International plc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BY7QL619
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1024.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	76595.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032283034111

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 530

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Adobe Inc

b. LEI (if any) of issuer. (1)

FU4LY2G4933NH2E1CP29

c. Title of the issue or description of the investment.

Adobe Inc

d. CUSIP (if any).

00724F101

At least one of the following other identifiers:

- ISIN

US00724F1012

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

449.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

298001.30000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.125600378787

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 531

Item C.1. Identification of investment.

a. Name of issuer (if any).	KeyCorp
b. LEI (if any) of issuer. (1)	RKPI3RZGV1V1FJTH5T61
c. Title of the issue or description of the investment.	KeyCorp
d. CUSIP (if any).	493267108
At least one of the following other identifiers:	
- ISIN	US4932671088

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1685.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	34239.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014430999090

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 532

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Micro Focus International PLC

b. LEI (if any) of issuer. (1)

213800F8E4X648142844

c. Title of the issue or description of the investment.

Micro Focus International PLC

d. CUSIP (if any).

594837403

At least one of the following other identifiers:

- ISIN

US5948374039

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

345.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2083.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.000878271569

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No



**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 533

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bank of Communications Co Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300AX1UM10U30HK09

c. Title of the issue or description of the investment. Bank of Communications Co Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE100000205

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 226000.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	129792.42000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.054704382550

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 534

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of China Ltd
b. LEI (if any) of issuer. (1)	54930053HGCFWVHYZX42
c. Title of the issue or description of the investment.	Bank of China Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000001Z5
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	357000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	125104.76000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.052728646633

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 535**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Waste Management Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300YX8JIID70NFS41
c. Title of the issue or description of the investment.	Waste Management Inc
d. CUSIP (if any).	94106L109

At least one of the following other identifiers:

- ISIN	US94106L1098
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	916.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	142080.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.059883622233

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 536

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Entergy Corp
b. LEI (if any) of issuer. (1)	4XM3TW50JULSLG8BNC79
c. Title of the issue or description of the investment.	Entergy Corp
d. CUSIP (if any).	29364G103

At least one of the following other identifiers:

- ISIN	US29364G1031
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	880.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	97336.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.041025119521

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 537

**Item C.1. Identification of investment.**

a. Name of issuer (if any). IHS Markit Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300HLPTRASHS0E726

c. Title of the issue or description of the investment. IHS Markit Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG475671050

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1109.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 133745.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.056370468521
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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)	Equity-common
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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)	BERMUDA
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Cenovus Energy Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EIRQ0Z2B9C1W06
c. Title of the issue or description of the investment.	Cenovus Energy Inc
d. CUSIP (if any).	15135U117

At least one of the following other identifiers:

- ISIN	CA15135U1176
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	200.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	914.68000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.000385515615

**Item C.3. Payoff profile.**

a. Payoff profile. <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-equity
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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Warrant

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	N/A	N/A

ii. Type, selected from among the following (put, call). Respond call for warrants.

☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.

☐ Written ☒ Purchased3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. Cenovus Energy Inc

Title of issue. Cenovus Energy Inc

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). CA15135U1093

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 6.54000000

vi. Exercise Price Currency Code Canada Dollar

vii. Expiration date. 2026-01-01

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 169.74000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 539

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Elisa Oyj

b. LEI (if any) of issuer. (1)

743700TU2S3DXWGU7H32

c. Title of the issue or description of the investment.

Elisa OYJ

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FI0009007884

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1116.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

71525.18000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.030146142653

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FINLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 540

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Atos SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493001EZOOA66PTBR68
c. Title of the issue or description of the investment.	Atos SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000051732
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	247.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	12841.89000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005412547691

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 541

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Casino Guichard Perrachon SA
b. LEI (if any) of issuer. (1)	969500VHL8F83GBL6L29
c. Title of the issue or description of the investment.	Casino Guichard Perrachon SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000125585
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	448.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13014.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005485256506

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 542

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BHP Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300C116EOWV835768

c. Title of the issue or description of the investment. BHP Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BH0P3Z91

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1449.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 45058.00000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund.	0.018990863017
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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)	Equity-common
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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 KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
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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)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Danske Bank A/S
b. LEI (if any) of issuer. <a href="#">(1)</a>	MAES062Z21O4RZ2U7M96
c. Title of the issue or description of the investment.	Danske Bank A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0010274414
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	858.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	14397.68000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.006068275747

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 544

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Evonik Industries AG

b. LEI (if any) of issuer. (1) 41GUOJQTALQHLLF39XJ34

c. Title of the issue or description of the investment. Evonik Industries AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000EVNK013

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1232.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 41597.32000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.017532269652

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 545

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Alphabet Inc

b. LEI (if any) of issuer. (1)	5493006MHB84DD0ZVV18
c. Title of the issue or description of the investment.	Alphabet Inc
d. CUSIP (if any).	02079K107

At least one of the following other identifiers:

- ISIN	US02079K1079
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	76.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	221102.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093189274995

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 546****Item C.1. Identification of investment.**

- a. Name of issuer (if any). JBG SMITH Properties
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. JBG SMITH Properties
- d. CUSIP (if any). 46590V100

At least one of the following other identifiers:

- ISIN US46590V1008

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 232.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6990.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.002946184274

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A	
-----	--

Item C.10. Repurchase and reverse repurchase agreements.

N/A	
-----	--

Item C.11. Derivatives.

N/A	
-----	--

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 547

Item C.1. Identification of investment.

a. Name of issuer (if any).	Fluor Corp
b. LEI (if any) of issuer. (1)	CQ7WZ4NOFWT7FAE6Q943
c. Title of the issue or description of the investment.	Fluor Corp

d. CUSIP (if any).	343412102
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At least one of the following other identifiers:

- ISIN	US3434121022
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	716.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11928.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005027601068

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 11554.56000000

**Schedule of Portfolio Investments Record: 548****Item C.1. Identification of investment.**

- a. Name of issuer (if any). AstraZeneca PLC
- b. LEI (if any) of issuer. (1) PY6ZZQWO2IZFZC3IOL08
- c. Title of the issue or description of the investment. AstraZeneca PLC
- d. CUSIP (if any). 046353108

At least one of the following other identifiers:

- ISIN US0463531089

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 492.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 28673.76000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.012085300021

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 549

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Citrix Systems Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	HCTKJGUQOPZ5NBK7NP58
c. Title of the issue or description of the investment.	Citrix Systems Inc
d. CUSIP (if any).	177376100

At least one of the following other identifiers:

- ISIN US1773761002

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	604.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	62133.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026187767044

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 550

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AltaGas Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 549300D7A8QA85Z2MH11
- c. Title of the issue or description of the investment. AltaGas Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0213611001

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3076.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 61610.21000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.025967221328

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 551

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Smiths Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800MJL6IPZS3ASA11
- c. Title of the issue or description of the investment. Smiths Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1WY2338

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1381.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	27408.70000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.011552107665

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 552

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Helmerich & Payne Inc
- b. LEI (if any) of issuer. [\(1\)](#) 254900NAOGHJ88RZ4C73
- c. Title of the issue or description of the investment. Helmerich & Payne Inc
- d. CUSIP (if any). 423452101

At least one of the following other identifiers:

- ISIN US4234521015

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 490.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13190.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005559604862

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 553

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cigna Corp

b. LEI (if any) of issuer. [\(1\)](#) 45RS2W538ZOGNWLVI82

c. Title of the issue or description of the investment. Cigna Corp

d. CUSIP (if any). 125523100

At least one of the following other identifiers:

- ISIN US1255231003

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	492.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104131.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043889048550

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 554

Item C.1. Identification of investment.

a. Name of issuer (if any).

Admiral Group PLC

b. LEI (if any) of issuer. (1)

213800FGVM7Z9EJB2685

c. Title of the issue or description of the investment.

Admiral Group PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B02J6398

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1243.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

61759.89000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.026030307847

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 555

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cie Financiere Richemont SA

b. LEI (if any) of issuer. [\(1\)](#) 549300YIPGJ6UX2QPS51

c. Title of the issue or description of the investment. Cie Financiere Richemont SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0210483332

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 285.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	31455.79000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.013257858737

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 556

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Natwest Markets PLC
b. LEI (if any) of issuer. (1)	RR3QWICWWIPCS8A4S074
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21EBKBB04W5
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	1603.78000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.000675954687

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold. 1903500.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 459394.23000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1603.78000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 557

## Item C.1. Identification of investment.

a. Name of issuer (if any).	People's United Financial Inc
b. LEI (if any) of issuer. (1)	ROPY7PEPIPIDJNF0BO69
c. Title of the issue or description of the investment.	People's United Financial Inc
d. CUSIP (if any).	712704105

At least one of the following other identifiers:

- ISIN	US7127041058
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2269.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37279.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015712484049

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 558

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Resideo Technologies Inc

b. LEI (if any) of issuer. [\(1\)](#) 5493006TKFPYISY2DS54

c. Title of the issue or description of the investment. Resideo Technologies Inc

d. CUSIP (if any). 76118Y104

At least one of the following other identifiers:

- ISIN US76118Y1047

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 63.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2031.12000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.000856068216
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	M&T Bank Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WYXDDBYRASEG81
c. Title of the issue or description of the investment.	M&T Bank Corp
d. CUSIP (if any).	55261F104

At least one of the following other identifiers:

- ISIN	US55261F1049
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	381.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	53343.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022483132596

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 560

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Schroders PLC

b. LEI (if any) of issuer. (1) 2138001YYBULX5SZ2H24

c. Title of the issue or description of the investment. Schroders PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0002405495

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 944.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 49078.82000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.020685541916

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 561

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sempra Energy

b. LEI (if any) of issuer. <a href="#">(1)</a>	PBBKGKLRK5S5C0Y4T545
c. Title of the issue or description of the investment.	Sempra Energy
d. CUSIP (if any).	816851109

At least one of the following other identifiers:

- ISIN	US8168511090
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	547.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	72400.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030515245995

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 562****Item C.1. Identification of investment.**

- a. Name of issuer (if any). O'Reilly Automotive Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300K2RLMQL149Q332
- c. Title of the issue or description of the investment. O'Reilly Automotive Inc
- d. CUSIP (if any). 67103H107

At least one of the following other identifiers:

- ISIN US67103H1077

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 119.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 70695.52000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.029796460923

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 563

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | W R Berkley Corp     |
| b. LEI (if any) of issuer. (1)                          | SQOAGCLKBDWNVYV10V80 |
| c. Title of the issue or description of the investment. | W R Berkley Corp     |

d. CUSIP (if any).	084423102
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At least one of the following other identifiers:

- ISIN	US0844231029
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1102.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	82991.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034978971260

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 564

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Great-West Lifeco Inc

b. LEI (if any) of issuer. (1)

549300X81X4VZEESFU46

c. Title of the issue or description of the investment.

Great-West Lifeco Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA39138C1068

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2017.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

62397.27000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.026298948183

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A
**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 565

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CVS Health Corp

b. LEI (if any) of issuer. (1) 549300EJG376EN5NQE29

c. Title of the issue or description of the investment. CVS Health Corp

d. CUSIP (if any). 126650100

At least one of the following other identifiers:

- ISIN	US1266501006
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1161.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100298.79000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042273527048

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 566****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UnipolSai Assicurazioni SpA
- b. LEI (if any) of issuer. (1) 815600E31C4E7006AB54
- c. Title of the issue or description of the investment. UnipolSai Assicurazioni SpA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0004827447

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 12165.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 34994.41000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.014749301937

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) ITALY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 567

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Crown Castle International Corp

b. LEI (if any) of issuer. (1) 54930012H97VSM0I2R19

c. Title of the issue or description of the investment. Crown Castle International Corp

d. CUSIP (if any). 22822V101

At least one of the following other identifiers:

- ISIN US22822V1017

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	494.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96176.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040536232716

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 568

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Vifor Pharma AG

b. LEI (if any) of issuer. (1)

529900KO6CN2D9OE1F19

c. Title of the issue or description of the investment.

Vifor Pharma AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0364749348

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

380.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

54106.61000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.022804634445

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 569

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Direct Line Insurance Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800FF2R23ALJQOP04

c. Title of the issue or description of the investment. Direct Line Insurance Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BY9D0Y18

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 8791.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	37346.69000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.015740731367

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 570

### Item C.1. Identification of investment.

a. Name of issuer (if any).

DuPont de Nemours Inc

b. LEI (if any) of issuer. (1)

5493004JF0SDFLM8GD76

c. Title of the issue or description of the investment.

DuPont de Nemours Inc

d. CUSIP (if any).

26614N102

At least one of the following other identifiers:

- ISIN

US26614N1028

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

701.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

51888.02000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021869552134

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 571

**Item C.1. Identification of investment.**

a. Name of issuer (if any). adidas AG

b. LEI (if any) of issuer. [\(1\)](#) 549300JSX0Z4CW0V5023

c. Title of the issue or description of the investment. adidas AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000A1EWWW0

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 138.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	48955.46000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020633548644

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 572

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Brixmor Property Group Inc
b. LEI (if any) of issuer. (1)	5299007UXW6Y0W2EGZ95
c. Title of the issue or description of the investment.	Brixmor Property Group Inc
d. CUSIP (if any).	11120U105

At least one of the following other identifiers:

- ISIN	US11120U1051
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1101.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25818.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010881855547

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Schedule of Portfolio Investments Record: 573

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Worldline SA/France
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CJMQNCA0U4TS33
c. Title of the issue or description of the investment.	Worldline SA/France
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0011981968
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	725.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. (4).	64556.15000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.027208864166

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 574

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Illumina Inc
b. LEI (if any) of issuer. (1)	SQ95QG8SR5Q56LSNF682
c. Title of the issue or description of the investment.	Illumina Inc
d. CUSIP (if any).	452327109

At least one of the following other identifiers:

- ISIN	US4523271090
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	183.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83660.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.035260795363

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 575

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bureau Veritas SA

b. LEI (if any) of issuer. [\(1\)](#) 969500TPU5T3HA5D1F11

c. Title of the issue or description of the investment. Bureau Veritas SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0006174348

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 963.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 32005.50000000

f. Exchange rate. 0.84691900



g. Percentage value compared to net assets of the Fund.	0.013489548278
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	FRANCE
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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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Walt Disney Co/The
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300GZKULIZ0WOW665
c. Title of the issue or description of the investment.	Walt Disney Co/The
d. CUSIP (if any).	254687106

At least one of the following other identifiers:

- ISIN	US2546871060
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1074.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	194716.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.082068193917

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 577****Item C.1. Identification of investment.**

a. Name of issuer (if any). DNB Bank ASA

b. LEI (if any) of issuer. (1) 549300GKFG0RYRRQ1414

c. Title of the issue or description of the investment. DNB Bank ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0010161896

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1818.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Norway Krone

e. Value. (4) 38372.06000000

f. Exchange rate. 8.69425000

g. Percentage value compared to net assets of the Fund. 0.016172900154

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) NORWAY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 578

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lagardere SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	969500VX2NV2AQQ65G45
c. Title of the issue or description of the investment.	Lagardere SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000130213
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	819.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	22658.16000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009549869341

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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
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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.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 579****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Garmin Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 2549001E0HIPIJQ0W046
- c. Title of the issue or description of the investment. Garmin Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0114405324

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 605.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 105530.15000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.044478419434

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 580

Item C.1. Identification of investment.

a. Name of issuer (if any).	Target Corp
b. LEI (if any) of issuer. (1)	8WDDFXB5T1Z6J0XC1L66
c. Title of the issue or description of the investment.	Target Corp

d. CUSIP (if any).	87612E106
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At least one of the following other identifiers:

- ISIN	US87612E1064
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	562.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	138802.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058502024094

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 581

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Signet Jewelers Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300N3XPGE91WV7M22

c. Title of the issue or description of the investment. Signet Jewelers Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG812761002

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 287.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 22730.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.009580316763

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) BERMUDA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 582

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Dick's Sporting Goods Inc

b. LEI (if any) of issuer. (1) 529900SSBV5I4LWSK313

c. Title of the issue or description of the investment. Dick's Sporting Goods Inc

d. CUSIP (if any). 253393102

At least one of the following other identifiers:

- ISIN	US2533931026
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	553.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	77867.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032819459188

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 77023.07000000

**Schedule of Portfolio Investments Record: 583****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Gartner Inc
- b. LEI (if any) of issuer. (1) PP55B5R38BFB8O8HH686
- c. Title of the issue or description of the investment. Gartner Inc
- d. CUSIP (if any). 366651107

At least one of the following other identifiers:

- ISIN US3666511072

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 575.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 177525.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.074822727432

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No**Schedule of Portfolio Investments Record: 584****Item C.1. Identification of investment.**

a. Name of issuer (if any).

Standard Chartered Bank

b. LEI (if any) of issuer. (1)

RILFO74KP1CM8P6PCT96

c. Title of the issue or description of the investment.

PURCHASED KRW / SOLD USD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN)

are not available). Indicate the type of identifier used	21HCKBB7BXJ
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Korea (South) Won
e. Value. <a href="#">(4)</a>	-11422.14000000
f. Exchange rate.	1159.53965517
g. Percentage value compared to net assets of the Fund.	-0.00481415722

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) KOREA (THE REPUBLIC OF)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	957682.66000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1097226600.00000000
Description of currency purchased.	Korea (South) Won

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) -11422.14000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 585

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Marsh & McLennan Cos Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XMP3KDCKJXIU47
c. Title of the issue or description of the investment.	Marsh & McLennan Cos Inc
d. CUSIP (if any).	571748102

At least one of the following other identifiers:

- ISIN	US5717481023
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	753.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118371.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.049890781676

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 586

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Principal Financial Group Inc
- b. LEI (if any) of issuer. (1)

CUMYEZJOAF02RYZ1JJ85
- c. Title of the issue or description of the investment.

Principal Financial Group Inc
- d. CUSIP (if any).

74251V102

At least one of the following other identifiers:

- ISIN

US74251V1026

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

589.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

39351.09000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.016585537746

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 587

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Walmart Inc

b. LEI (if any) of issuer. [\(1\)](#) Y87794H0US1R65VBXU25

c. Title of the issue or description of the investment. Walmart Inc

d. CUSIP (if any). 931142103

At least one of the following other identifiers:

- ISIN US9311421039

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1159.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	171647.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.072345460432

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 588

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Symrise AG
b. LEI (if any) of issuer. (1)	529900D82I6R9601CF26
c. Title of the issue or description of the investment.	Symrise AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000SYM9999
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	710.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	101040.05000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.042585950305

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 589

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HUGO BOSS AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900LFVU534EBRXD13
c. Title of the issue or description of the investment.	HUGO BOSS AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000A1PHFF7
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	261.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	14572.93000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.006142139406

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 590

## Item C.1. Identification of investment.

a. Name of issuer (if any).	China Petroleum & Chemical Corp
b. LEI (if any) of issuer. (1)	529900A2OB24EZ5B3J19
c. Title of the issue or description of the investment.	China Petroleum & Chemical Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000002Q2
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	230000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	110661.60000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.046641202159

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 591

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED USD / SOLD ZAR

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GRKBB4LLW

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) South Africa Rand



e. Value. (4).	-10807.30000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	-0.00455501695

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 6734100.00000000

Description of currency sold.	South Africa Rand
-------------------------------	-------------------

ii. Amount and description of currency purchased.

Amount of currency purchased.	451899.45000000
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Description of currency purchased.	United States Dollar
------------------------------------	----------------------

iii. Settlement date.	2021-09-16
-----------------------	------------

iv. Unrealized appreciation or depreciation. (24)	-10807.30000000
--	-----------------

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 592

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	DigitalBridge Group Inc
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b. LEI (if any) of issuer. (1)	549300XG87L902AGBO89
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c. Title of the issue or description of the investment.	DigitalBridge Group Inc
---	-------------------------

d. CUSIP (if any).	25401T108
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At least one of the following other identifiers:

- ISIN	US25401T1088
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#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3138.00000000
------------	---------------

b. Units	Number of shares
----------	------------------

c. Description of other units.

d. Currency. (3)	United States Dollar
------------------	----------------------

e. Value. (4)	21652.20000000
---------------	----------------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.009125881402
---	----------------

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	21369.28000000

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Compass Group PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138008M6MH9OZ6U2T68
c. Title of the issue or description of the investment.	Compass Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BD6K4575
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1758.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	36320.20000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.015308090527

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 594

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

New York Mercantile Exchange

b. LEI (if any) of issuer. (1)

5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment.

NY HARB ULSD FUT JAN22 XNYM 20211231

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00JBBP8K4

Description of other unique identifier.

Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

18.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3262.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.001375233852

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-commodity  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Future  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	New York Mercantile Exchange	5493008GFNDTXFPHWI47

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	NY Harb Ultra Low Sulfur Diesel
Index identifier, if any.	HOF2 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-12-31
iv. Aggregate notional amount or contract value on trade date.	1594921.10000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	3262.90000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 595

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RTL Group SA
b. LEI (if any) of issuer. (1)	5493000C8J3C3SZYS040
c. Title of the issue or description of the investment.	RTL Group SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	LU0061462528
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**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	289.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	17958.33000000
f. Exchange rate.	0.84691900

g. Percentage value compared to net assets of the Fund.	0.007569004062
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	LUXEMBOURG
--------------------------	------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Coca-Cola Co/The
b. LEI (if any) of issuer. <a href="#">(1)</a>	UWJKFUJFZ02DKWI3RY53
c. Title of the issue or description of the investment.	Coca-Cola Co/The
d. CUSIP (if any).	191216100

At least one of the following other identifiers:

- ISIN	US1912161007
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2349.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	132272.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.055749545948

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 597

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Fortinet Inc

b. LEI (if any) of issuer. (1)

549300O0QJWDBAS0QX03

c. Title of the issue or description of the investment.

Fortinet Inc

d. CUSIP (if any).

34959E109

At least one of the following other identifiers:

- ISIN

US34959E1091

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1023.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

322388.22000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.135878878879

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 598

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Robert Half International Inc

b. LEI (if any) of issuer. (1)	529900VPCUY9H3HLIC08
c. Title of the issue or description of the investment.	Robert Half International Inc
d. CUSIP (if any).	770323103

At least one of the following other identifiers:

- ISIN	US7703231032
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	701.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72483.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030550009331

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 599

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

American Airlines Group Inc

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

American Airlines Group Inc

d. CUSIP (if any).

02376R102

At least one of the following other identifiers:

- ISIN

US02376R1023

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

507.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

10109.58000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.004260944758

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 600

**Item C.1. Identification of investment.**

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | State Street Bank and Trust Company |
| b. LEI (if any) of issuer. (1)                          | 571474TGEMMWANRLN572                |
| c. Title of the issue or description of the investment. | PURCHASED CHF / SOLD USD            |

d. CUSIP (if any).	000000000
--------------------	-----------

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HBKBB5PTQ
--	-------------

Description of other unique identifier.	Trade Identifier
---	------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	-2666.52000000
f. Exchange rate.	0.91448034
g. Percentage value compared to net assets of the Fund.	-0.00112387403

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	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. [\(10\)](#)

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	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 198940.34000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 179488.55000000  
Description of currency purchased. Switzerland Franc

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. (24) -2666.52000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 601

Item C.1. Identification of investment.

a. Name of issuer (if any). Smith & Nephew PLC  
b. LEI (if any) of issuer. (1) 213800ZTMDN8S67S1H61  
c. Title of the issue or description of the investment. Smith & Nephew PLC  
d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	GB0009223206
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4175.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	79947.19000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.033695817256

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 602****Item C.1. Identification of investment.**

- a. Name of issuer (if any). International Consolidated Airlines Group SA
- b. LEI (if any) of issuer. [\(1\)](#) 959800TZHQRUSH1ESL13
- c. Title of the issue or description of the investment. International Consolidated Airlines Group SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0177542018

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4711.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 10378.25000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.004374182700

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) SPAIN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 603

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Royal Bank of Canada

b. LEI (if any) of issuer. [\(1\)](#) ES7IP3U3RHIGC71XBU11

c. Title of the issue or description of the investment. Royal Bank of Canada

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7800871021

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	718.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	73754.84000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.031085890703

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 604

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Public Storage

b. LEI (if any) of issuer. (1)

549300LMZF40TKJ6DM64

c. Title of the issue or description of the investment.

Public Storage

d. CUSIP (if any).

74460D109

At least one of the following other identifiers:

- ISIN

US74460D1090

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

203.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

65692.83000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.027687947440

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 605

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED PLN / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HCKBB31GP
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	1696.25000000
f. Exchange rate.	3.83002960
g. Percentage value compared to net assets of the Fund.	0.000714928567

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) POLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	957173.62000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3672500.00000000
Description of currency purchased.	Poland Zloty

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. (24) 1696.25000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 606

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	London Metal Exchange
b. LEI (if any) of issuer. (1)	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME PRI ALUM FUTR NOV21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG001XHG9F0
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance -2.00000000



b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-5656.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00238408709

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Future
---------------------------------------	--------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

London Metal Exchange

213800NB8G5VRT1DXC91

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.

Aluminum

Index identifier, if any.

LAX21 Comdty

Narrative description. (27)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

-130243.48000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-5656.52000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 607

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Swatch Group AG/The

b. LEI (if any) of issuer. (1)

529900NTES2LEON1JZ55

c. Title of the issue or description of the investment.

Swatch Group AG/The

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0012255144

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

301.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	16556.05000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.006977976778

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 608

### Item C.1. Identification of investment.

a. Name of issuer (if any).

New China Life Insurance Co Ltd

b. LEI (if any) of issuer. (1)

529900QCDGPLPB62KH67

c. Title of the issue or description of the investment.

New China Life Insurance Co Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE100001922

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

37000.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

108918.54000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.045906544303

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 609

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Veoneer Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930082R4LTC7PERT23
c. Title of the issue or description of the investment.	Veoneer Inc
d. CUSIP (if any).	92336X109

At least one of the following other identifiers:

- ISIN	US92336X1090
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	287.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10274.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004330496718

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

10167.20000000

## Schedule of Portfolio Investments Record: 610

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Magna International Inc

b. LEI (if any) of issuer. (1)

95RWVLFZX6VGDZNNTN43

c. Title of the issue or description of the investment.

Magna International Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA5592224011

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

729.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

57567.69000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.024263396401

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 611**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Stanley Black & Decker Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300DJ09SMT0561131

c. Title of the issue or description of the investment. Stanley Black & Decker Inc

d. CUSIP (if any). 854502101

At least one of the following other identifiers:

- ISIN US8545021011

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 329.00000000

b. Units Number of shares

c. Description of other units.



d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	63585.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026799897629

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 612

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BNP Paribas
b. LEI (if any) of issuer. (1)	R0MUWSFPU8MPRO8K5P83
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NZD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GRKBBWS5V
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-80131.19000000
f. Exchange rate.	1.41925861
g. Percentage value compared to net assets of the Fund.	-0.03377336882

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<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	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 8939000.00000000

Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 6218227.63000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) -80131.19000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 613

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB4275
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-19963.32000000
f. Exchange rate.	1.36647783
g. Percentage value compared to net assets of the Fund.	-0.00841405911

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKXST7XV54

i. Amount and description of currency sold.

Amount of currency sold. 1946800.00000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1404721.33000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-11-09

iv. Unrealized appreciation or depreciation. [\(24\)](#) -19963.32000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. <a href="#">(1)</a>	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED ZAR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FRKBBWS3H
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	South Africa Rand
e. Value. <a href="#">(4)</a>	-5036.09000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	-0.00212259077

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	SOUTH AFRICA
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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	465008.14000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6694300.00000000
Description of currency purchased.	South Africa Rand

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5036.09000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 615

**Item C.1. Identification of investment.**

a. Name of issuer (if any). London Metal Exchange

b. LEI (if any) of issuer. <a href="#">(1)</a>	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME PRI ALUM FUTR NOV21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG001XHG9F0
Description of other unique identifier.	Bloomberg Identifier

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	41.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	260235.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.109682829832

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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-commodity
b. Issuer type. <a href="#">(7)</a>	

#### ***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. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Aluminum

Index identifier, if any. LAX21 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-11-15

iv. Aggregate notional amount or contract value on trade date. 2525714.91000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 260235.09000000

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PACCAR Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	KDTEY8BWE486IKZ3CC07
c. Title of the issue or description of the investment.	PACCAR Inc
d. CUSIP (if any).	693718108

At least one of the following other identifiers:

- ISIN	US6937181088
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	502.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	41098.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017322130177

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 617

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Exxon Mobil Corp

b. LEI (if any) of issuer. (1) J3WHBG0MTS7O8ZVMDC91

c. Title of the issue or description of the investment. Exxon Mobil Corp

d. CUSIP (if any). 30231G102

At least one of the following other identifiers:

- ISIN US30231G1022

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 713.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 38872.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.016383933159

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 618

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Corning Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300X2937PB0CJ7I56
c. Title of the issue or description of the investment.	Corning Inc
d. CUSIP (if any).	219350105

At least one of the following other identifiers:

- ISIN	US2193501051
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	2176.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	87018.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036676094719

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 619****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Eldorado Gold Corp
- b. LEI (if any) of issuer. (1) 5493004PWQ01YDD1IH62
- c. Title of the issue or description of the investment. Eldorado Gold Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA2849025093

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1427.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 12509.51000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.005272457517

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                        |
|-------------------------------------|------------------------|
| a. ISO country code. (8)            | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) |                        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 620

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Emera Inc            |
| b. LEI (if any) of issuer. (1)                          | NQZVQT2P5IUF2PGA1Q48 |
| c. Title of the issue or description of the investment. | Emera Inc            |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CA2908761018
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	118020.05000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.049742611809

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 621****Item C.1. Identification of investment.**

a. Name of issuer (if any). Air Liquide SA

b. LEI (if any) of issuer. (1) 969500MMPQVHK671GT54

c. Title of the issue or description of the investment. Air Liquide SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120073

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 447.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 80121.33000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.033769213077

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 622

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Newell Brands Inc

b. LEI (if any) of issuer. (1) 549300LWGYFM1TVO1Z12

c. Title of the issue or description of the investment. Newell Brands Inc

d. CUSIP (if any). 651229106

At least one of the following other identifiers:

- ISIN	US6512291062
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	610.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15500.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.006532919256

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 623****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Franklin Resources Inc
- b. LEI (if any) of issuer. [\(1\)](#) RIFQSET379FOGTEFKS80
- c. Title of the issue or description of the investment. Franklin Resources Inc
- d. CUSIP (if any). 354613101

At least one of the following other identifiers:

- ISIN US3546131018

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 837.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 27152.28000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.011444032804

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 624

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Nestle SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	KY37LUS27QX7BB93L28
c. Title of the issue or description of the investment.	Nestle SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0038863350
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	608.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	76783.55000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.032362419105

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 625

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Axis Capital Holdings Ltd

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Axis Capital Holdings Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BMG0692U1099

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

710.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

36330.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.015312516024

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

BERMUDA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 626

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CMS Energy Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300IA9XFBAGNIBW29

c. Title of the issue or description of the investment. CMS Energy Corp

d. CUSIP (if any). 125896100

At least one of the following other identifiers:

- ISIN US1258961002

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1535.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	98439.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.041489902116

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 627

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Host Hotels & Resorts Inc

b. LEI (if any) of issuer. (1)

N6EL63S0K3PB1YFTDI24

c. Title of the issue or description of the investment.

Host Hotels & Resorts Inc

d. CUSIP (if any).

44107P104

At least one of the following other identifiers:

- ISIN

US44107P1049

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1706.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

28251.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.011907268583

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 628

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Deutsche Bank AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	Deutsche Bank AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005140008
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1113.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	13763.46000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005800967275

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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: 629

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Flowserve Corp

b. LEI (if any) of issuer. (1)

6Y0GK87T6V7NJKZJVM41

c. Title of the issue or description of the investment.

Flowserve Corp

d. CUSIP (if any).

34354P105

At least one of the following other identifiers:

- ISIN

US34354P1057

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

599.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

23283.13000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009813279161

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 630**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Agnico Eagle Mines Ltd

b. LEI (if any) of issuer. [\(1\)](#) YGE0EUBRF7IJOB3QRX76

c. Title of the issue or description of the investment. Agnico Eagle Mines Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0084741085

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 888.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. <a href="#">(4)</a> .	51098.80000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.021536914891

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 631

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Wolters Kluwer NV
b. LEI (if any) of issuer. (1)	724500TEM53I0U077B74
c. Title of the issue or description of the investment.	Wolters Kluwer NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0000395903
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	490.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	56350.37000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.023750325306

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 632

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Darden Restaurants Inc

b. LEI (if any) of issuer. [\(1\)](#) CY1NFSCCB5GUXC7WZC70

c. Title of the issue or description of the investment. Darden Restaurants Inc

d. CUSIP (if any). 237194105

At least one of the following other identifiers:

- ISIN US2371941053

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 368.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 55439.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.023366289072
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Geberit AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	52990093Z5OHD6T7BS47
c. Title of the issue or description of the investment.	Geberit AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0030170408
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	50.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	41755.27000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.017598841778

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 634****Item C.1. Identification of investment.**

a. Name of issuer (if any). JPMorgan Chase Bank, National Association

b. LEI (if any) of issuer. (1) 7H6GLXDRUGQFU57RNE97

c. Title of the issue or description of the investment. PURCHASED USD / SOLD HKD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HLKBB45R9

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) Hong Kong Dollar

e. Value. (4) -9616.06000000

f. Exchange rate. 7.77619666

g. Percentage value compared to net assets of the Fund. -0.00405293795

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. 41560400.00000000

Description of currency sold. Hong Kong Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5334950.41000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-11-10
iv. Unrealized appreciation or depreciation. (24).	-9616.06000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 635

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Lundin Energy AB
b. LEI (if any) of issuer. (1).	549300IULC8F8IGXKI15
c. Title of the issue or description of the investment.	Lundin Energy AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000825820
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	2787.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Sweden Krona
e. Value. (4).	85172.85000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.035898307230

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | SWEDEN |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 636

**Item C.1. Identification of investment.**

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | McCormick & Co Inc/MD |
| b. LEI (if any) of issuer. (1)                          | 549300JQQA6MQ4OJP259  |
| c. Title of the issue or description of the investment. | McCormick & Co Inc/MD |

d. CUSIP (if any).	579780206
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At least one of the following other identifiers:

- ISIN	US5797802064
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	155322.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.065464486342

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 637****Item C.1. Identification of investment.**

a. Name of issuer (if any). Activision Blizzard Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300TPQQDBP9GNOF40

c. Title of the issue or description of the investment. Activision Blizzard Inc

d. CUSIP (if any). 00507V109

At least one of the following other identifiers:

- ISIN US00507V1098

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 841.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 69273.17000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.029196974616

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 638

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Marvell Technology Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. Marvell Technology Inc

d. CUSIP (if any). 573874104

At least one of the following other identifiers:

- ISIN	US5738741041
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2554.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	156279.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.065867948403

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 639**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Consolidated Edison Inc
- b. LEI (if any) of issuer. (1)

54930033SBW53OO8T749
- c. Title of the issue or description of the investment.

Consolidated Edison Inc
- d. CUSIP (if any).

209115104

At least one of the following other identifiers:

- ISIN

US2091151041

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

866.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

65339.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.027539111640

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 640

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Koninklijke Vopak NV

b. LEI (if any) of issuer. [\(1\)](#) 724500UL634GFV1KYF10

c. Title of the issue or description of the investment. Koninklijke Vopak NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0009432491

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1705.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	73843.22000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.031123140747

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 641

### Item C.1. Identification of investment.

- a. Name of issuer (if any). JPMorgan Chase Bank, National Association
- b. LEI (if any) of issuer. [\(1\)](#) 7H6GLXDRUGQFU57RNE97
- c. Title of the issue or description of the investment. PURCHASED INR / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HTKBBW4SQ
- Description of other unique identifier. Trade Identifier

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) India Rupee
- e. Value. [\(4\)](#) 10912.61000000
- f. Exchange rate. 73.25279310
- g. Percentage value compared to net assets of the Fund. 0.004599402585

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Derivative-foreign exchange
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) INDIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. 1318657.17000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 97394700.00000000

Description of currency purchased. India Rupee

iii. Settlement date. 2021-10-08

iv. Unrealized appreciation or depreciation. (24) 10912.61000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 642

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Societe Generale

b. LEI (if any) of issuer. (1)

O2RNE8IBXP4R0TD8PU41

c. Title of the issue or description of the investment.

PURCHASED USD / SOLD SEK

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21GHKBB0PV4

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

3327.67000000

f. Exchange rate.

8.62691241

g. Percentage value compared to net assets of the Fund.

0.001402532849

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Societe Generale	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold. 11971700.00000000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 1391043.16000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) 3327.67000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 643

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD TWD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GJKBBB781
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-34183.33000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	-0.01440745122

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold. 79156100.00000000

Description of currency sold. Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 2840179.98000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation. [\(24\)](#) -34183.33000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 644

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Stericycle Inc
b. LEI (if any) of issuer. (1)	B8PTJH2P0AXSWSMP2136
c. Title of the issue or description of the investment.	Stericycle Inc
d. CUSIP (if any).	858912108

At least one of the following other identifiers:

- ISIN	US8589121081
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	372.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25891.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010912517922

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 645

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sandvik AB

b. LEI (if any) of issuer. [\(1\)](#) 5299008ZUAXN43LVZF54

c. Title of the issue or description of the investment. Sandvik AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000667891

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 907.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 23145.83000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund.	0.009755410514
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	United States Treasury
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	United States Treasury Inflation Indexed Bonds
d. CUSIP (if any).	912828V49

At least one of the following other identifiers:

- ISIN	US912828V491
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6330540.90000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7065477.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.977928632666

**Item C.3. Payoff profile.**

a. Payoff profile. <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
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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.

2027-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.37500000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 647

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Nokian Renkaat Oyj
b. LEI (if any) of issuer. (1)	743700YQIO8Y4L4WKR40
c. Title of the issue or description of the investment.	Nokian Renkaat OYJ
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI0009005318
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	578.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	22029.06000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009284718826

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FINLAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 648

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RELX PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WSX3VBUFFJOO66
c. Title of the issue or description of the investment.	RELX PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B2B0DG97
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1139.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	34258.74000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014439234730

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 649

## Item C.1. Identification of investment.

a. Name of issuer (if any).	FUCHS PETROLUB SE
b. LEI (if any) of issuer. (1)	529900SNF9E1P5ZO4P98
c. Title of the issue or description of the investment.	FUCHS PETROLUB SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000A3E5D64
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	915.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	46305.37000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.019516599464

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 650

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Marks & Spencer Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800EJP14A79ZG1X44

c. Title of the issue or description of the investment. Marks & Spencer Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0031274896

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4897.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 12104.85000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund.	0.005101903062
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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)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A	
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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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Martin Marietta Materials Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5299005MZ4WZECVATV08
c. Title of the issue or description of the investment.	Martin Marietta Materials Inc
d. CUSIP (if any).	573284106

At least one of the following other identifiers:

- ISIN	US5732841060
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	237.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	90356.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038082985630

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 652

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Assa Abloy AB

b. LEI (if any) of issuer. (1)

549300YECS8HKCIMMB67

c. Title of the issue or description of the investment.

Assa Abloy AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0007100581

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

848.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

27136.58000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.011437415632

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 653

**Item C.1. Identification of investment.**

a. Name of issuer (if any). London Stock Exchange Group PLC

b. LEI (if any) of issuer. <a href="#">(1)</a>	213800QAUUUP6I445N30
c. Title of the issue or description of the investment.	London Stock Exchange Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B0SWJX34
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1249.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	136820.29000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.057666460682

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 654****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CoStar Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CoStar Group Inc
- d. CUSIP (if any). 22160N109

At least one of the following other identifiers:

- ISIN US22160N1090

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 2870.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 243203.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.102504550827

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 655

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). First Republic Bank/CA
- b. LEI (if any) of issuer. (1) YWC0TIKBQM2JV8L4IV08
- c. Title of the issue or description of the investment. First Republic Bank/CA

d. CUSIP (if any).	33616C100
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At least one of the following other identifiers:

- ISIN	US33616C1009
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	402.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	79973.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033707066449

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 656

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ICADE

b. LEI (if any) of issuer. [\(1\)](#) 969500UDH342QLTE1M42

c. Title of the issue or description of the investment. ICADE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000035081

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 547.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 47037.33000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.019825102995

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 657

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Perrigo Co PLC

b. LEI (if any) of issuer. [\(1\)](#)

549300IFOQS6R1QLY196

c. Title of the issue or description of the investment.

Perrigo Co PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:



- ISIN	IE00BGH1M568
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	428.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17526.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007387040254

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 658

Item C.1. Identification of investment.

- a. Name of issuer (if any).

TJX Cos Inc/The
- b. LEI (if any) of issuer. (1)

V167QI9I69W364E2DY52
- c. Title of the issue or description of the investment.

TJX Cos Inc/The
- d. CUSIP (if any).

872540109

At least one of the following other identifiers:

- ISIN

US8725401090

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1056.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

76792.32000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.032366115449

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 659

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Engie SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	LAXUQCHT4FH58LRZDY46
c. Title of the issue or description of the investment.	Engie SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010208488
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3398.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	48692.64000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020522776337

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 660

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Hikma Pharmaceuticals PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300BNS685UXH4JI75
- c. Title of the issue or description of the investment. Hikma Pharmaceuticals PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0LCW083

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2641.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 92183.37000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.038853072754

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 661

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Incyte Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300Z4WN6JVZ3T4680

c. Title of the issue or description of the investment. Incyte Corp

d. CUSIP (if any). 45337C102

At least one of the following other identifiers:

- ISIN US45337C1027

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	189.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14456.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.006093113325

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 662

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Sage Group PLC/The
- b. LEI (if any) of issuer. (1) 2138005RN5XYLTF8G138
- c. Title of the issue or description of the investment. Sage Group PLC/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B8C3BL03

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5404.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 55188.48000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.023260616623

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 663

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Turquoise Hill Resources Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300R80B2163QFEC16

c. Title of the issue or description of the investment. Turquoise Hill Resources Ltd

d. CUSIP (if any). 900435207

At least one of the following other identifiers:

- ISIN CA9004352071

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 641.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	9612.59000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.004051475430

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 664

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Discovery Inc
b. LEI (if any) of issuer. (1)	5493006ZCRFWKF6B1K26
c. Title of the issue or description of the investment.	Discovery Inc
d. CUSIP (if any).	25470F104

At least one of the following other identifiers:

- ISIN	US25470F1049
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1012.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29186.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012301230576

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	28868.84000000

**Schedule of Portfolio Investments Record: 665**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Monster Beverage Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	52990090AP0E7HCB6F33
c. Title of the issue or description of the investment.	Monster Beverage Corp
d. CUSIP (if any).	61174X109

At least one of the following other identifiers:

- ISIN	US61174X1090
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1264.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	123328.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.051979987346

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 666

### Item C.1. Identification of investment.

a. Name of issuer (if any).	China Life Insurance Co Ltd
b. LEI (if any) of issuer. (1)	549300J6TFLDXGH6S048
c. Title of the issue or description of the investment.	China Life Insurance Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000002L3
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	44000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	73777.11000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.031095276973

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 667

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Cie Generale des Etablissements Michelin SCA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300SOSI58J6VIW052
c. Title of the issue or description of the investment.	Cie Generale des Etablissements Michelin SCA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121261
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	199.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. (4).	32217.30000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.013578816882

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 668

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Wartsila OYJ Abp
b. LEI (if any) of issuer. (1)	743700G7A9J1PHM3X223
c. Title of the issue or description of the investment.	Wartsila OYJ Abp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI0009003727
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	732.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	10384.28000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004376724200

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FINLAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 669

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Kansas City Southern
- b. LEI (if any) of issuer. (1)

5493008C12PZMWP3WY03
- c. Title of the issue or description of the investment.

Kansas City Southern
- d. CUSIP (if any).

485170302

At least one of the following other identifiers:

- ISIN

US4851703029

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

333.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

93463.11000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.039392452377
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ICE Futures U.S., Inc.
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004R83R1LVX2IL36
c. Title of the issue or description of the investment.	SUGAR 11 (WORLD) MAR22
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00NRHDCJ1
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	55.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	152913.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.064449264595

**Item C.3. Payoff profile.**

a. Payoff profile. <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-commodity
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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures U.S., Inc.	5493004R83R1LVX2IL36

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Sugar
Index identifier, if any.	SBH2 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-02-28
iv. Aggregate notional amount or contract value on trade date.	1112966.73000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	152913.27000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 671

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Berkshire Hathaway Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000C01ZX7D35SD85
c. Title of the issue or description of the investment.	Berkshire Hathaway Inc
d. CUSIP (if any).	084670702

At least one of the following other identifiers:

- ISIN	US0846707026
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	231.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	66012.87000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027822836601

## Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 672

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ICE Futures Europe - Financial Products Division

b. LEI (if any) of issuer. [\(1\)](#) 549300UF4R84F48NCH34

c. Title of the issue or description of the investment. COFF ROBUSTA 10TN NOV21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00ST946M5

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 40.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. (4).	87589.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036916761697

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Derivative-commodity
b. Issuer type. (7).	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21).	Future
--	--------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long
---	------



ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Coffee Robusta
Index identifier, if any.	DFX1 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-11-24
iv. Aggregate notional amount or contract value on trade date.	722810.75000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	87589.25000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 673

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Markel Corp
b. LEI (if any) of issuer. (1)	549300SCNO12JLWIK605
c. Title of the issue or description of the investment.	Markel Corp
d. CUSIP (if any).	570535104

At least one of the following other identifiers:

- ISIN	US5705351048
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	39.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. <a href="#">(4)</a> .	49539.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020879812823

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 674

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Nutrien Ltd
b. LEI (if any) of issuer. (1)	5493002QQ7GD21OWF963
c. Title of the issue or description of the investment.	Nutrien Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA67077M1086
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3184.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	193566.20000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.081583496583

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 675

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Vestas Wind Systems A/S

b. LEI (if any) of issuer. [\(1\)](#) 549300DYMC8BGZZC8844

c. Title of the issue or description of the investment. Vestas Wind Systems A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0061539921

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 760.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 30686.23000000

f. Exchange rate. 6.29820000

g. Percentage value compared to net assets of the Fund.	0.012933507711
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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)	Equity-common
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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)	DENMARK
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DSV PANALPINA A/S
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900X41C0BSLK67H70
c. Title of the issue or description of the investment.	DSV PANALPINA A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060079531
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	295.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	75142.94000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.031670941459

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 677

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Cerner Corp

b. LEI (if any) of issuer. (1)

549300L4UJ40IEVVI304

c. Title of the issue or description of the investment.

Cerner Corp

d. CUSIP (if any).

156782104

At least one of the following other identifiers:

- ISIN

US1567821046

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

701.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

53521.35000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.022557961435

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 678

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Hershey Co/The



b. LEI (if any) of issuer. <a href="#">(1)</a>	21X2CX66SU2BR6QTAD08
c. Title of the issue or description of the investment.	Hershey Co/The
d. CUSIP (if any).	427866108

At least one of the following other identifiers:

- ISIN	US4278661081
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	758.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	134696.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.056771376438

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 679****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hannover Rueck SE
- b. LEI (if any) of issuer. [\(1\)](#) 529900KIN5BE45V5KB18
- c. Title of the issue or description of the investment. Hannover Rueck SE
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0008402215

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 383.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 70482.19000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.029706547460

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) GERMANY
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 680

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Intesa Sanpaolo SpA
- b. LEI (if any) of issuer. (1) 2W8N8UU78PMDQKZENC08
- c. Title of the issue or description of the investment. Intesa Sanpaolo SpA

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	IT0000072618
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	18206.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	51520.35000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.021714588074

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 681

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lennar Corp

b. LEI (if any) of issuer. [\(1\)](#) 529900G61XVRLX5TJX09

c. Title of the issue or description of the investment. Lennar Corp

d. CUSIP (if any). 526057302

At least one of the following other identifiers:

- ISIN US5260573028

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 11.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 962.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.000405763319

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 682

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TransDigm Group Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. TransDigm Group Inc

d. CUSIP (if any). 893641100

At least one of the following other identifiers:

- ISIN	US8936411003
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	93.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56494.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023811161144

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 683****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Netflix Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300Y7VHGU0I7CE873
- c. Title of the issue or description of the investment. Netflix Inc
- d. CUSIP (if any). 64110L106

At least one of the following other identifiers:

- ISIN US64110L1061

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 129.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 73425.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.030947086031

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**



a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 684

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fresenius Medical Care AG & Co KGaA

b. LEI (if any) of issuer. [\(1\)](#) 549300CP8NY40UP89Q40

c. Title of the issue or description of the investment. Fresenius Medical Care AG & Co KGaA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005785802

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	755.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	58051.89000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.024467475052

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 685

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Cadence Design Systems Inc
- b. LEI (if any) of issuer. [\(1\)](#) GCT7RXJOGGLXPV0NXZY22
- c. Title of the issue or description of the investment. Cadence Design Systems Inc
- d. CUSIP (if any). 127387108

At least one of the following other identifiers:

- ISIN US1273871087

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1796.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 293610.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.123749585199

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 686

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Chicago Mercantile Exchange

b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment. LEAN HOGS FUTURE FEB22

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00WJVLGS1

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	20.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-32121.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01353849849

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-commodity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.

Lean Hogs

Index identifier, if any.

LHG2 Comdty

Narrative description. (27)

iii. Expiration date.

2022-02-14

iv. Aggregate notional amount or contract value on trade date.

699321.64000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-32121.64000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 687

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

AstraZeneca PLC

b. LEI (if any) of issuer. (1)

PY6ZZQWO2IZFZC3IOL08

c. Title of the issue or description of the investment.

AstraZeneca PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0009895292

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	729.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	85251.75000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.035931561682

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 688

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Kimco Realty Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300EA7I6T15IBYS12
- c. Title of the issue or description of the investment. Kimco Realty Corp
- d. CUSIP (if any). 49446R109

At least one of the following other identifiers:

- ISIN US49446R1095

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1471.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 32053.09000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013509606318

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 689

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Koninklijke KPN NV

b. LEI (if any) of issuer. [\(1\)](#) 549300YO0JZHAL7FVP81

c. Title of the issue or description of the investment. Koninklijke KPN NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00000009082

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12242.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	39215.63000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.016528444615

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 690

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank, National Association

b. LEI (if any) of issuer. (1)

E57ODZWZ7FF32TWEFA76

c. Title of the issue or description of the investment.

PURCHASED USD / SOLD TWD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21HQKBB4PX4

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Taiwan New Dollar

e. Value. (4)

-24460.24000000

f. Exchange rate.

27.53865517

g. Percentage value compared to net assets of the Fund.

-0.01030940270

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 53024000.00000000

Description of currency sold. Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1900978.74000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation. [\(24\)](#) -24460.24000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 691

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Juniper Networks Inc

b. LEI (if any) of issuer. (1)

AUHIXNGG7U2U7JEHM527

c. Title of the issue or description of the investment.

Juniper Networks Inc

d. CUSIP (if any).

48203R104

At least one of the following other identifiers:

- ISIN

US48203R1041

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2077.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

60191.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.025369252334

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 692

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Intuitive Surgical Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930052SRG011710797
c. Title of the issue or description of the investment.	Intuitive Surgical Inc
d. CUSIP (if any).	46120E602

At least one of the following other identifiers:

- ISIN	US46120E6023
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	183.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	192801.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.081261185500

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 693

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Chr Hansen Holding A/S
b. LEI (if any) of issuer. (1)	549300MKPW8ZF3E8MW37
c. Title of the issue or description of the investment.	Chr Hansen Holding A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060227585
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	469.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	43279.48000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.018241259624

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 694

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Unilever PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300MKFYEKVRWML317

c. Title of the issue or description of the investment. Unilever PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B10RZP78

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 860.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 47873.17000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.020177389446
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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)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
--------------------------	--

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Thomson Reuters Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300561UZND4C7B569
c. Title of the issue or description of the investment.	Thomson Reuters Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA8849037095
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1197.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	139865.84000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.058950086739

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 696

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

OGE Energy Corp

b. LEI (if any) of issuer. (1)

CE5OG6JPOZMDSA0LAQ19

c. Title of the issue or description of the investment.

OGE Energy Corp

d. CUSIP (if any).

670837103

At least one of the following other identifiers:

- ISIN

US6708371033

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1973.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

69863.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.029445965744

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 697

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Electrolux AB

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300Y3HHZB1ZGFPJ93
c. Title of the issue or description of the investment.	Electrolux AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000103814
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	748.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	19007.73000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.008011300916

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 698****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of Ireland Group PLC
- b. LEI (if any) of issuer. (1) 635400C8EK6DRI12LJ39
- c. Title of the issue or description of the investment. Bank of Ireland Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BD1RP616

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2334.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 14609.14000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.006157401050

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |         |
|---|---------|
| a. ISO country code. <a href="#">(8)</a>            | 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 699

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Newmont Corp         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300VSP3RIX7FGDZ51 |
| c. Title of the issue or description of the investment. | Newmont Corp         |



d. CUSIP (if any).	651639106
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At least one of the following other identifiers:

- ISIN	US6516391066
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1053.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	61060.90000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.025735700378

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 700

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Sika AG

b. LEI (if any) of issuer. [\(1\)](#)

549300R3N69ECGYPU434

c. Title of the issue or description of the investment.

Sika AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0418792922

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

360.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Switzerland Franc

e. Value. [\(4\)](#)

129710.26000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.054669754087

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 701

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED USD / SOLD ILS

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21HDKBB05W9

Description of other unique identifier.

Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#)

Israel Shekel

e. Value. [\(4\)](#)

-608.70000000

f. Exchange rate.

3.20736240

g. Percentage value compared to net assets of the Fund.

-0.00025655240

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21). Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 1527000.00000000

Description of currency sold. Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased. 475483.43000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation.  
(24). -608.70000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 702****Item C.1. Identification of investment.**

a. Name of issuer (if any). Fresenius SE &amp; Co KGaA

b. LEI (if any) of issuer. (1). XDFJ0CYCOO1FXRFTQS51

c. Title of the issue or description of the investment. Fresenius SE &amp; Co KGaA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005785604

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	693.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	36031.31000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.015186330342

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 703

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Xylem Inc/NY

b. LEI (if any) of issuer. (1)

549300DF5MV96DRYLQ48

c. Title of the issue or description of the investment.

Xylem Inc/NY

d. CUSIP (if any).

98419M100

At least one of the following other identifiers:

- ISIN

US98419M1009

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

796.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

108502.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.045731303036

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 704

Item C.1. Identification of investment.

a. Name of issuer (if any).	Ecolab Inc
b. LEI (if any) of issuer. (1)	82DYEISM090VG8LTLS26
c. Title of the issue or description of the investment.	Ecolab Inc
d. CUSIP (if any).	278865100
At least one of the following other identifiers:	
- ISIN	US2788651006

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	833.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	187724.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.079121520731

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 705

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Mastercard Inc

b. LEI (if any) of issuer. (1)

AR5L2ODV9HN37376R084

c. Title of the issue or description of the investment.

Mastercard Inc

d. CUSIP (if any).

57636Q104

At least one of the following other identifiers:

- ISIN

US57636Q1040

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

649.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

224703.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.094707022508

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 706

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Arkema SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	9695000EHMS84KKP2785
c. Title of the issue or description of the investment.	Arkema SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010313833
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	294.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	39074.06000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.016468776266

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 707

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ICE Futures Europe - Financial Products Division
b. LEI (if any) of issuer. (1)	549300UF4R84F48NCH34
c. Title of the issue or description of the investment.	FTSE 100 IDX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XH5DNJ2
Description of other unique identifier.	Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-8.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	847.53000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.000357213505

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. FTSE 100 Index

Index identifier, if any. Z U1 Index

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-09-17

iv. Aggregate notional amount or contract value on trade date. -568432.00000000

ISO Currency Code. United Kingdom Pound

v. Unrealized appreciation or depreciation. [\(24\)](#) 847.53000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 708

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Republic Services Inc
- b. LEI (if any) of issuer. (1).

NKNQHM6BLECKVOQP7O46
- c. Title of the issue or description of the investment.

Republic Services Inc
- d. CUSIP (if any).

760759100

At least one of the following other identifiers:

- ISIN

US7607591002

Item C.2. Amount of each investment.

- Balance. (2).
- a. Balance

966.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

119909.58000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.050539003246

Item C.3. Payoff profile.

- a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6).

Equity-common
- b. Issuer type. (7).

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8).

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9).

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 709

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AT&T Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300Z40J86GGSTL398

c. Title of the issue or description of the investment. AT&T Inc

d. CUSIP (if any). 00206R102

At least one of the following other identifiers:

- ISIN US00206R1023

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2772.00000000

b. Units Number of shares



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	76008.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032035644592

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 710

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Pernod Ricard SA
b. LEI (if any) of issuer. (1)	52990097YFPX9J0H5D87
c. Title of the issue or description of the investment.	Pernod Ricard SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120693
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	347.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	73046.23000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.030787228636

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 711**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Southwest Airlines Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	UDTZ87G0STFETI6HGH41
c. Title of the issue or description of the investment.	Southwest Airlines Co
d. CUSIP (if any).	844741108

At least one of the following other identifiers:

- ISIN	US8447411088
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	528.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	26283.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011078006236

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 712

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Broadcom Inc
b. LEI (if any) of issuer. (1)	549300WV6GIDOZJTV909
c. Title of the issue or description of the investment.	Broadcom Inc
d. CUSIP (if any).	11135F101

At least one of the following other identifiers:

- ISIN	US11135F1012
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	205.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101928.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042960220942

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 713

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Amgen Inc

b. LEI (if any) of issuer. [\(1\)](#) 62QBXGPJ34PQ72Z12S66

c. Title of the issue or description of the investment. Amgen Inc

d. CUSIP (if any). 031162100

At least one of the following other identifiers:

- ISIN US0311621009

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 320.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 72169.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.030417750180
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Bank of America Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	9DJT3UXIJZJI4WXO774
c. Title of the issue or description of the investment.	Bank of America Corp
d. CUSIP (if any).	060505104

At least one of the following other identifiers:

- ISIN	US0605051046
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1350.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	56362.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023755437809

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 715

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Antofagasta PLC

b. LEI (if any) of issuer. (1) 213800MY6QVH4FVLD628

c. Title of the issue or description of the investment. Antofagasta PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0000456144

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 2036.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 40784.85000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.017189833093

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 716

**Item C.1. Identification of investment.**

a. Name of issuer (if any). DXC Technology Co

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DOVZ3EDJB7O259
c. Title of the issue or description of the investment.	DXC Technology Co
d. CUSIP (if any).	23355L106

At least one of the following other identifiers:

- ISIN	US23355L1061
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	635.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23317.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009827638846

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 717****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Credit Agricole SA
- b. LEI (if any) of issuer. (1) 969500TJ5KRTCJQWXH05
- c. Title of the issue or description of the investment. Credit Agricole SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000045072

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1641.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 23685.72000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.009982961161

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | FRANCE |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 718

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | SSE PLC              |
| b. LEI (if any) of issuer. (1)                          | 549300KI75VYLLMSK856 |
| c. Title of the issue or description of the investment. | SSE PLC              |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	GB0007908733
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3489.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	78377.68000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.033034306549

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 719****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Unum Group
- b. LEI (if any) of issuer. [\(1\)](#) 549300E32YFDO6TZ8R31
- c. Title of the issue or description of the investment. Unum Group
- d. CUSIP (if any). 91529Y106

At least one of the following other identifiers:

- ISIN US91529Y1064

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 830.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 22094.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009312342359

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 720

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Tate & Lyle PLC

b. LEI (if any) of issuer. (1) 2138008K14474WPKZ244

c. Title of the issue or description of the investment. Tate & Lyle PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	GB0008754136
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4685.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	45501.27000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.019177690658

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 721****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bayerische Motoren Werke AG
- b. LEI (if any) of issuer. [\(1\)](#) YEH5ZCD6E441RHHVHD759
- c. Title of the issue or description of the investment. Bayerische Motoren Werke AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005190003

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 252.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 23919.52000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010081502236

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 722

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HollyFrontier Corp

b. LEI (if any) of issuer. (1) 549300J3U2WK73C9ZK26

c. Title of the issue or description of the investment. HollyFrontier Corp

d. CUSIP (if any). 436106108

At least one of the following other identifiers:

- ISIN US4361061082

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1019.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32944.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013885217248

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 723

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Alfa Laval AB
- b. LEI (if any) of issuer. [\(1\)](#) 549300UCTT2UK88AG251
- c. Title of the issue or description of the investment. Alfa Laval AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000695876

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 849.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 34473.73000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.014529847843

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) SWEDEN
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 724

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Shaw Communications Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300SCT0RG6178CI40

c. Title of the issue or description of the investment. Shaw Communications Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA82028K2002

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2404.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	70749.03000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.029819014101

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 725

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Norwegian Cruise Line Holdings Ltd

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Norwegian Cruise Line Holdings Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BMG667211046

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

485.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12532.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.005282105101

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

BERMUDA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 12403.20000000

## Schedule of Portfolio Investments Record: 726

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Chicago Mercantile Exchange

b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment. NASDAQ 100 E-MINI SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00VDHP5Y3

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	-8.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-255380.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.10763676222

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-equity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	E-mini NASDAQ 100 Index
Index identifier, if any.	NQU1 Index
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	-2237819.44000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-255380.56000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 727

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Volkswagen AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900NNUPAGGOMPXZ31
c. Title of the issue or description of the investment.	Volkswagen AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0007664039
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	138.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	32823.93000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.013834496833

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 728

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Essex Property Trust Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300TR2H2VEFX0NC60
- c. Title of the issue or description of the investment. Essex Property Trust Inc
- d. CUSIP (if any). 297178105

At least one of the following other identifiers:

- ISIN US2971781057

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 185.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 61186.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.025788806346

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 729

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Hormel Foods Corp

b. LEI (if any) of issuer. [\(1\)](#) MSD54751OJP1FS2ND863

c. Title of the issue or description of the investment. Hormel Foods Corp

d. CUSIP (if any). 440452100

At least one of the following other identifiers:

- ISIN US4404521001

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1930.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	87892.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.037044447834

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	86503.90000000

## Schedule of Portfolio Investments Record: 730

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Stellantis NV
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300LKT9PW7ZIBDF31
c. Title of the issue or description of the investment.	Stellantis NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL00150001Q9
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### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1290.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	25805.22000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.010876279421

### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 731

Item C.1. Identification of investment.

a. Name of issuer (if any). Tesla Inc

b. LEI (if any) of issuer. [\(1\)](#) 54930043XZGB27CTOV49

c. Title of the issue or description of the investment. Tesla Inc

d. CUSIP (if any). 88160R101

At least one of the following other identifiers:

- ISIN US88160R1014

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 270.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	198644.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.083723835714

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 732

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Alcon Inc

b. LEI (if any) of issuer. (1)

549300LDT5AP8S0NBM78

c. Title of the issue or description of the investment.

Alcon Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0432492467

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

184.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

15154.04000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.006387063291

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 733

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SCOR SE

b. LEI (if any) of issuer. [\(1\)](#) 96950056ULJ4JI7V3752

c. Title of the issue or description of the investment. SCOR SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010411983

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 791.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	24275.60000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.010231581390

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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
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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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 734

### Item C.1. Identification of investment.

a. Name of issuer (if any).	US Bancorp
b. LEI (if any) of issuer. (1)	N1GZ7BBF3NP8GI976H15
c. Title of the issue or description of the investment.	US Bancorp
d. CUSIP (if any).	902973304

At least one of the following other identifiers:

- ISIN	US9029733048
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45912.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019350803472

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 735**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PrairieSky Royalty Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900AXG582AP7CV733
c. Title of the issue or description of the investment.	PrairieSky Royalty Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA7397211086
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1883.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. <a href="#">(4)</a> .	20656.06000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.008706032357

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



## Schedule of Portfolio Investments Record: 736

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Novozymes A/S
b. LEI (if any) of issuer. (1)	529900T6WZNZXD2R3JW38
c. Title of the issue or description of the investment.	Novozymes A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060336014
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	559.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	45187.93000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.019045625386

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 737

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Swisscom AG

b. LEI (if any) of issuer. [\(1\)](#) 5493005SL9HHOXS3B739

c. Title of the issue or description of the investment. Swisscom AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0008742519

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 114.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Switzerland Franc

e. Value. [\(4\)](#) 66910.83000000

f. Exchange rate. 0.91575000

g. Percentage value compared to net assets of the Fund.	0.028201305138
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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)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Campbell Soup Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007JDSMX8Z5Z1902
c. Title of the issue or description of the investment.	Campbell Soup Co
d. CUSIP (if any).	134429109

At least one of the following other identifiers:

- ISIN	US1344291091
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1279.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	53372.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022495296392

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 51855.36000000  |

**Schedule of Portfolio Investments Record: 739****Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Deutsche Telekom AG  |
| b. LEI (if any) of issuer. (1)                          | 549300V9QSIG4WX4GJ96 |
| c. Title of the issue or description of the investment. | Deutsche Telekom AG  |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | DE0005557508 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                       |
|--------------------------------|-----------------------|
| a. Balance                     | 2256.00000000         |
| b. Units                       | Number of shares      |
| c. Description of other units. |                       |
| d. Currency. (3)               | Euro Member Countries |
| e. Value. (4)                  | 47969.90000000        |
| f. Exchange rate.              | 0.84691900            |

g. Percentage value compared to net assets of the Fund.	0.020218158814
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	easyJet PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138001S47XKWIB7TH90
c. Title of the issue or description of the investment.	easyJet PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B7KR2P84
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	784.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	8583.70000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.003617823047

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 741

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Capita PLC

b. LEI (if any) of issuer. (1) CMIGEWPLHL4M7ZV0IZ88

c. Title of the issue or description of the investment. Capita PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B23K0M20

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1612.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 1085.10000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.000457343545

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 742

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ING Groep NV

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NYKK9MWM7GGW15
c. Title of the issue or description of the investment.	ING Groep NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0011821202
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1574.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	21712.35000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009151233180

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 743****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Home Depot Inc/The
- b. LEI (if any) of issuer. (1) QEKMOTMBBKA8I816DO57
- c. Title of the issue or description of the investment. Home Depot Inc/The
- d. CUSIP (if any). 437076102

At least one of the following other identifiers:

- ISIN US4370761029

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 245.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 79914.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033681870617

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 744

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Mediclinic International PLC
- b. LEI (if any) of issuer. [\(1\)](#) 2138002S5BSBIZTD5I60
- c. Title of the issue or description of the investment. Mediclinic International PLC

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	GB00B8HX8Z88
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	5230.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	22538.28000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.009499342805

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#).

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 745****Item C.1. Identification of investment.**

- a. Name of issuer (if any). HOCHTIEF AG
- b. LEI (if any) of issuer. (1) 529900Y25S8NZIYTT924
- c. Title of the issue or description of the investment. HOCHTIEF AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006070006

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 79.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 6318.55000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.002663116816

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 746

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Alliant Energy Corp

b. LEI (if any) of issuer. (1) 5493009ML300G373MZ12

c. Title of the issue or description of the investment. Alliant Energy Corp

d. CUSIP (if any). 018802108

At least one of the following other identifiers:

- ISIN	US0188021085
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1649.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100242.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042249890677

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 747****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Taylor Wimpey PLC
- b. LEI (if any) of issuer. [\(1\)](#) 21380089BTRXTD8S3R66
- c. Title of the issue or description of the investment. Taylor Wimpey PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0008782301

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9372.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 23592.00000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.009943460435

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 748

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SES SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493008JPA4HYMH1HX51
c. Title of the issue or description of the investment.	SES SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	LU0088087324
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1380.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	11517.11000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004854184792

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) LUXEMBOURG

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 749

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

KC HRW WHEAT FUT MAR22

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00PNFBKB6

Description of other unique identifier.

Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

34.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-24357.91000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.01026627307

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-commodity

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. KC HRW Wheat

Index identifier, if any. KWH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1250907.91000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -24357.91000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 750****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Schindler Holding AG
- b. LEI (if any) of issuer. (1) 5299007DRLI319H7Q933
- c. Title of the issue or description of the investment. Schindler Holding AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0024638212

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 81.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Switzerland Franc
- e. Value. (4) 25248.10000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.010641466744

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 751

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Intel Corp

b. LEI (if any) of issuer. (1) KNX4USFCNGPY45LOCE31

c. Title of the issue or description of the investment. Intel Corp

d. CUSIP (if any). 458140100

At least one of the following other identifiers:

- ISIN US4581401001

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1884.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101849.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042926920127

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 752

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Barclays Bank PLC
- b. LEI (if any) of issuer. [\(1\)](#) G5GSEF7VJP5I7OUK5573
- c. Title of the issue or description of the investment. PURCHASED MYR / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21FEKBB15J2
- Description of other unique identifier. Trade Identifier

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Malaysia Ringgit
- e. Value. [\(4\)](#) -8387.45000000
- f. Exchange rate. 4.15801600
- g. Percentage value compared to net assets of the Fund. -0.00353510839

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Derivative-foreign exchange
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) MALAYSIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold. 955064.90000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 3936300.00000000

Description of currency purchased. Malaysia Ringgit

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. (24) -8387.45000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 753

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Veolia Environnement SA

b. LEI (if any) of issuer. (1)

969500LENY69X51OOT31

c. Title of the issue or description of the investment.

Veolia Environnement SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0000124141

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2624.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

90048.60000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.037953318556

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 754

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Morgan Stanley Capital Services LLC

b. LEI (if any) of issuer. [\(1\)](#) I7331LVCZKQKX5T7XV54

c. Title of the issue or description of the investment. PURCHASED NOK / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GHKBBXKTH

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	5668.34000000
f. Exchange rate.	8.69437931
g. Percentage value compared to net assets of the Fund.	0.002389068943

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<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)	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)	
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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).

## i. Amount and description of currency sold.

Amount of currency sold.	905920.60000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	7925700.00000000
Description of currency purchased.	Norway Krone

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation.  
(24) 5668.34000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 755****Item C.1. Identification of investment.**

- a. Name of issuer (if any). State Street Bank and Trust Company
- b. LEI (if any) of issuer. (1) 571474TGEMMWANRLN572
- c. Title of the issue or description of the investment. PURCHASED HUF / SOLD EUR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HHKBB183B
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.00000000
- b. Units Number of contracts

c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	7172.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.003023057271

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	HUNGARY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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 and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	404670.53000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	143448500.00000000
Description of currency purchased.	Hungary Forint

iii. Settlement date.

2021-09-17

iv. Unrealized appreciation or depreciation.  
(24).

7172.55000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 756

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Auto Trader Group PLC
b. LEI (if any) of issuer. (1).	213800QLK9BZILB1DI86
c. Title of the issue or description of the investment.	Auto Trader Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BVYVFW23
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	4579.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United Kingdom Pound
e. Value. (4).	39597.43000000
f. Exchange rate.	0.72735200



g. Percentage value compared to net assets of the Fund.	0.016689364130
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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)	Equity-common
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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 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Camden Property Trust
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493002MYX22OHYJBD89
c. Title of the issue or description of the investment.	Camden Property Trust
d. CUSIP (if any).	133131102

At least one of the following other identifiers:

- ISIN	US1331311027
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	472.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	70818.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029848454195

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 758****Item C.1. Identification of investment.**

- |   |                         |
|---|-------------------------|
| a. Name of issuer (if any).                             | Tokyo Stock Exchange    |
| b. LEI (if any) of issuer. (1)                          | N/A                     |
| c. Title of the issue or description of the investment. | JPN 10Y BOND(OSE) SEP21 |
| d. CUSIP (if any).                                      | 000000000               |

At least one of the following other identifiers:

- |  |                      |
|--|----------------------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | BBG00YJ64S05         |
| Description of other unique identifier.  | Bloomberg Identifier |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                     |
|--------------------------------|---------------------|
| a. Balance                     | -9.00000000         |
| b. Units                       | Number of contracts |
| c. Description of other units. |                     |
| d. Currency. (3)               | Japan Yen           |
| e. Value. (4)                  | -66726.72000000     |
| f. Exchange rate.              | 110.01500000        |

g. Percentage value compared to net assets of the Fund. -0.02812370720

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JAPAN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Tokyo Stock Exchange	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Japan Government Ten Year Bond
Index identifier, if any.	JBU1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-09-13
iv. Aggregate notional amount or contract value on trade date.	-1362099060.00000000
ISO Currency Code.	Japan Yen
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-66726.72000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 759

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Unibail-Rodamco-Westfield
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Unibail-Rodamco-Westfield
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0013326246
--------	--------------

**Item C.2. Amount of each investment.**

Balance. <a href="#">(2)</a>	
a. Balance	156.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	13670.23000000
f. Exchange rate.	0.84691900

g. Percentage value compared to net assets of the Fund.	0.005761673073
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
--------------------------	--------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. <a href="#">(1)</a>	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	LIVE CATTLE FUTR FEB22
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00WWF75N6
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	19.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4495.01000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.001894538576

**Item C.3. Payoff profile.**

a. Payoff profile. <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-commodity
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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Live Cattle

Index identifier, if any. LCG2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-02-28

iv. Aggregate notional amount or contract value on trade date. 1042404.99000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 4495.01000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 761

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Electricite de France SA
b. LEI (if any) of issuer. (1)	549300X3UK4GG3FNMO06
c. Title of the issue or description of the investment.	Electricite de France SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010242511
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3570.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	48415.89000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020406132870

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 762

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Linamar Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300LW6VIYFRMFBU20

c. Title of the issue or description of the investment. Linamar Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA53278L1076

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 630.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 35693.26000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund.	0.015043850399
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
--------------------------	------------------------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Rio Tinto PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800YOE05OQ72G2R82
c. Title of the issue or description of the investment.	Rio Tinto PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0007188757
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	669.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	49495.44000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.020861137224

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 764

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Discovery Inc

b. LEI (if any) of issuer. (1) 5493006ZCRFWKF6B1K26

c. Title of the issue or description of the investment. Discovery Inc

d. CUSIP (if any). 25470F302

At least one of the following other identifiers:

- ISIN US25470F3029

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1427.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 39370.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.016593899829

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 765

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Galp Energia SGPS SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	2138003319Y7NM75FG53
c. Title of the issue or description of the investment.	Galp Energia SGPS SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	PTGAL0AM0009
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	4711.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	48188.42000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.020310259737

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	PORTUGAL
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.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 766****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BlackBerry Ltd
- b. LEI (if any) of issuer. (1) 549300HJD8NEGT71RF07
- c. Title of the issue or description of the investment. BlackBerry Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA09228F1036

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2745.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 31286.89000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.013186671451

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                        |
|-------------------------------------|------------------------|
| a. ISO country code. (8)            | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) |                        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 767

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Bouygues SA          |
| b. LEI (if any) of issuer. (1)                          | 969500MOCLNQFNZN0D63 |
| c. Title of the issue or description of the investment. | Bouygues SA          |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	FR0000120503
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	319.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13357.72000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005629957626

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 768****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Mercantile Exchange
- b. LEI (if any) of issuer. (1) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. S+P500 EMINI FUT SEP21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00VDHP5J0
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance -7.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) -99324.54000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.04186290411

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short
ii. Description of reference instrument, as required by sub-Item C.11.c.iii.	

2. The reference instrument is an index or custom basket. (26)

Index name.	E-mini S&P 500 Index
Index identifier, if any.	ESU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17

iv. Aggregate notional amount or contract value on trade date.	-1482850.46000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a> .	-99324.54000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 769

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Evergy Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300PGTHDQY6PSUI61
c. Title of the issue or description of the investment.	Evergy Inc
d. CUSIP (if any).	30034W106

At least one of the following other identifiers:

- ISIN	US30034W1062
--------	--------------

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	973.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	66601.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028071077501

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 770

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Conagra Brands Inc   |
| b. LEI (if any) of issuer. (1)                          | 54930035UDEIH090K650 |
| c. Title of the issue or description of the investment. | Conagra Brands Inc   |

d. CUSIP (if any).	205887102
--------------------	-----------

At least one of the following other identifiers:

- ISIN	US2058871029
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1969.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	65213.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027485828652

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 771****Item C.1. Identification of investment.**

a. Name of issuer (if any). Barclays Bank PLC

b. LEI (if any) of issuer. (1) G5GSEF7VJP5I7OUK5573

c. Title of the issue or description of the investment. PURCHASED MYR / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21CWKBB1QTZ

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) Malaysia Ringgit

e. Value. (4) -537.85000000

f. Exchange rate. 4.15801600

g. Percentage value compared to net assets of the Fund. -0.00022669083

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A



Item C.4. Asset and issuer type.

- a. Asset type. (6)
- 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)
- MALAYSIA

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.
- N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)
- ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

- i. Amount and description of currency sold.

- Amount of currency sold.
- Description of currency sold.
- 888870.17000000
- United States Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 3693700.00000000
- Malaysia Ringgit

- iii. Settlement date.
- 2021-09-23

- iv. Unrealized appreciation or depreciation. (24)
- 537.85000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 772****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Iron Mountain Inc
- b. LEI (if any) of issuer. (1) SQL3F6CKNNBM3SQGHX24
- c. Title of the issue or description of the investment. Iron Mountain Inc
- d. CUSIP (if any). 46284V101

At least one of the following other identifiers:

- ISIN US46284V1017

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1144.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 54626.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.023023544835

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	27500.41000000

## Schedule of Portfolio Investments Record: 773

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JAPAN GOVT CPI LINKED
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	Japanese Government CPI Linked Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP1120211G41
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2438287176.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Japan Yen
e. Value. <a href="#">(4)</a>	22577455.47000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	9.515854323749

**Item C.3. Payoff profile.**

a. Payoff profile. <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. [\(10\)](#)

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.	2026-03-10
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.10000000
----------------------	------------

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 774

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Anheuser-Busch InBev SA/NV
- b. LEI (if any) of issuer. (1)

5493008H3828EMEXB082

c. Title of the issue or description of the investment.	Anheuser-Busch InBev SA/NV
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	BE0974293251
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	336.00000000
------------	--------------

b. Units	Number of shares
----------	------------------

c. Description of other units.	
--------------------------------	--

d. Currency. (3).	Euro Member Countries
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e. Value. (4).	20607.63000000
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f. Exchange rate.	0.84691900
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g. Percentage value compared to net assets of the Fund.	0.008685620277
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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).	Equity-common
---------------------	---------------

b. Issuer type. (7).	Corporate
----------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	BELGIUM
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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
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 775

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Kinnevik AB

b. LEI (if any) of issuer. (1)

2138006PZH76JOS6MN27

c. Title of the issue or description of the investment.

Kinnevik AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0015810247

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1368.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

53599.71000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.022590988290

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A
**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 776

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	IMI PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138002W9Q21PF751R30
c. Title of the issue or description of the investment.	IMI PLC



d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	GB00BGLP8L22
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1187.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United Kingdom Pound
e. Value. (4).	29765.84000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.012545585468

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 777

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ABN AMRO Bank NV

b. LEI (if any) of issuer. [\(1\)](#)

BFXS5XCH7N0Y05NIXW11

c. Title of the issue or description of the investment.

ABN AMRO Bank NV

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0011540547

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1125.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

15673.19000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.006605872527

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) NETHERLANDS
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 778

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Fortune Brands Home & Security Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930032LHW54PQUJD44
- c. Title of the issue or description of the investment. Fortune Brands Home & Security Inc
- d. CUSIP (if any). 34964C106

At least one of the following other identifiers:

- ISIN	US34964C1062
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	681.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	66308.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027947635627

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 779****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vornado Realty Trust
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Vornado Realty Trust
- d. CUSIP (if any). 929042109

At least one of the following other identifiers:

- ISIN US9290421091

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 465.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 19474.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008207906799

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 780

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Chicago Mercantile Exchange

b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment. Long: SS1C230 IRS AUD R F 3.04000 IS1C230 CCPVANILLA / Short: SS1C230 IRS AUD P V 06MBBSW IS1C241 CCPVANILLA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS1C230

Description of other unique identifier.	Internal Identifier
---	---------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4740000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	405919.00000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.171085093108

**Item C.3. Payoff profile.**

a. Payoff profile. <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-interest rate
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.**

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>	Swap
---	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	N/A
Title of issue.	N/A
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	3.04000000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	3524.09000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-35.06000000



ii. Termination or maturity date.	2027-02-23
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	4740000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24).	405919.00000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 781

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Koninklijke Ahold Delhaize NV
b. LEI (if any) of issuer. (1).	724500C9GNBV20UYRX36
c. Title of the issue or description of the investment.	Koninklijke Ahold Delhaize NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0011794037
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).	
a. Balance	1925.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	64944.58000000

f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.027372578066

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Mattel Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VELLG24KHTJ564
c. Title of the issue or description of the investment.	Mattel Inc
d. CUSIP (if any).	577081102

At least one of the following other identifiers:

- ISIN	US5770811025
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1058.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	22588.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009520425032

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 783

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BCE Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300119203PRB5KR45

c. Title of the issue or description of the investment. BCE Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA05534B7604

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3032.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 158130.70000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.066648285822

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 784

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BorgWarner Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DSFX2IE88NSX47
c. Title of the issue or description of the investment.	BorgWarner Inc
d. CUSIP (if any).	099724106

At least one of the following other identifiers:

- ISIN	US0997241064
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	676.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	28851.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012160289021

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 785

**Item C.1. Identification of investment.**

- |   |                |
|---|----------------|
| a. Name of issuer (if any).                             | AutoNation Inc |
| b. LEI (if any) of issuer. (1)                          | N/A            |
| c. Title of the issue or description of the investment. | AutoNation Inc |
| d. CUSIP (if any).                                      | 05329W102      |

At least one of the following other identifiers:

- ISIN	US05329W1027
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 587.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 64035.83000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.026989561803       |

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 64235.36000000

## Schedule of Portfolio Investments Record: 786

**Item C.1. Identification of investment.**



a. Name of issuer (if any).	Topicus.com Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Topicus.com Inc
d. CUSIP (if any).	89072T102

At least one of the following other identifiers:

- ISIN	CA89072T1021
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	197.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	19991.21000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.008425814076

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 787

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Organon & Co         |
| b. LEI (if any) of issuer. (1)                          | 549300AMCKY57OK2CO56 |
| c. Title of the issue or description of the investment. | Organon & Co         |
| d. CUSIP (if any).                                      | 68622V106            |

At least one of the following other identifiers:

- ISIN	US68622V1061
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 86.00000000          |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2914.54000000        |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.001228408493       |

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 788

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Equitrans Midstream Corp

b. LEI (if any) of issuer. (1) 549300RH0NLJNZ5SXU64

c. Title of the issue or description of the investment.	Equitrans Midstream Corp
d. CUSIP (if any).	294600101

At least one of the following other identifiers:

- ISIN	US2946001011
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	431.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3762.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.001585858025

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 789

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Xerox Holdings Corp

b. LEI (if any) of issuer. [\(1\)](#) 5493000Y33XDVO2CXC18

c. Title of the issue or description of the investment. Xerox Holdings Corp

d. CUSIP (if any). 98421M106

At least one of the following other identifiers:

- ISIN US98421M1062

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1717.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 38649.67000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.016289906091

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 790

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Abbott Laboratories
b. LEI (if any) of issuer. <a href="#">(1)</a>	HQD377W2YR662HK5JX27
c. Title of the issue or description of the investment.	Abbott Laboratories
d. CUSIP (if any).	002824100

At least one of the following other identifiers:

- ISIN	US0028241000
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	1269.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	160363.53000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.067589369951

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 791

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Legrand SA
- b. LEI (if any) of issuer. [\(1\)](#) 969500XXRPGD7HCAFA90
- c. Title of the issue or description of the investment. Legrand SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010307819

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 296.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 33961.35000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.014313892000

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate



**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) FRANCE
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 792

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FedEx Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300E707U7WNPZN687
- c. Title of the issue or description of the investment. FedEx Corp
- d. CUSIP (if any). 31428X106

At least one of the following other identifiers:

- ISIN US31428X1063

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	189.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	50215.41000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021164587258

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 793

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Babcock International Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800TSKOLX4EU6L377
- c. Title of the issue or description of the investment. Babcock International Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0009697037

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1434.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 7160.95000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.003018168150

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 794

**Item C.1. Identification of investment.**

a. Name of issuer (if any). The Montreal Exchange / Bourse De Montreal

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. CAN 10YR BOND FUT DEC21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00YMS2LY3

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	61.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	15931.09000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.006714571172

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Future
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	The Montreal Exchange / Bourse De Montreal	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	10 Year Canadian Bond
Index identifier, if any.	CNZ1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-12-20
iv. Aggregate notional amount or contract value on trade date.	8893830.54000000
ISO Currency Code.	Canada Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	15931.09000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 795

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Autoliv Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	A23RUXWKASG834LTMK28
c. Title of the issue or description of the investment.	Autoliv Inc
d. CUSIP (if any).	052800109

At least one of the following other identifiers:

- ISIN	US0528001094
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	287.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25367.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010691972206

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 796

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Synchrony Financial  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300RS7EWPM9MA6C78 |
| c. Title of the issue or description of the investment. | Synchrony Financial  |
| d. CUSIP (if any).                                      | 87165B103            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US87165B1035 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 1033.00000000        |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 51391.75000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.021660386268       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 797

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ford Motor Co

b. LEI (if any) of issuer. [\(1\)](#) 20S05OYHG0MQM4VUIC57

c. Title of the issue or description of the investment. Ford Motor Co

d. CUSIP (if any). 345370860

At least one of the following other identifiers:

- ISIN US3453708600

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2754.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35884.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015124504036

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 798

### Item C.1. Identification of investment.

a. Name of issuer (if any). Murphy Oil Corp

b. LEI (if any) of issuer. (1) QBKYQD0ODE7DC7PDIN91

c. Title of the issue or description of the investment. Murphy Oil Corp

d. CUSIP (if any). 626717102

At least one of the following other identifiers:

- ISIN US6267171022

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 914.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 19431.64000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.008189968783

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 19526.40000000

## Schedule of Portfolio Investments Record: 799

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Rite Aid Corp

b. LEI (if any) of issuer. [\(1\)](#) 529900W353T1JY1DKT44

c. Title of the issue or description of the investment. Rite Aid Corp

d. CUSIP (if any). 767754872

At least one of the following other identifiers:

- ISIN US7677548726

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	91.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1614.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000680405473

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

1546.20000000

Schedule of Portfolio Investments Record: 800

Item C.1. Identification of investment.

a. Name of issuer (if any).

China CITIC Bank Corp Ltd

b. LEI (if any) of issuer. (1)

300300C1030211000384

c. Title of the issue or description of the investment.

China CITIC Bank Corp Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE1000001Q4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

265000.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

121827.02000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.051347158077

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 801

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Macerich Co/The

b. LEI (if any) of issuer. [\(1\)](#) 529900PSWCB5K10JYU46

c. Title of the issue or description of the investment. Macerich Co/The

d. CUSIP (if any). 554382101

At least one of the following other identifiers:

- ISIN US5543821012

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 518.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8847.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.003728983112

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 802

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SBA Communications Corp

b. LEI (if any) of issuer. (1)

5299001HX8ZN8Y8QIT49

c. Title of the issue or description of the investment.

SBA Communications Corp

d. CUSIP (if any).

78410G104

At least one of the following other identifiers:

- ISIN

US78410G1040

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

280.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

100511.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.042363221343

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 803

**Item C.1. Identification of investment.**

a. Name of issuer (if any). First Capital Real Estate Investment Trust

b. LEI (if any) of issuer. [\(1\)](#) 549300U55W8QFK2YTK38

c. Title of the issue or description of the investment. First Capital Real Estate Investment Trust

d. CUSIP (if any). 31890B103

At least one of the following other identifiers:

- ISIN CA31890B1031

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 2575.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	36778.43000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.015501223448

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 804

### Item C.1. Identification of investment.

a. Name of issuer (if any).	J Sainsbury PLC
b. LEI (if any) of issuer. (1)	213800VGZAAJIKJ9Y484
c. Title of the issue or description of the investment.	J Sainsbury PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B019KW72
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10711.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	44767.72000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.018868516981

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 805

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Nedbank Group Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	3789009E42FA3CB31065
c. Title of the issue or description of the investment.	Nedbank Group Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ZAE000004875
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	313.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	South Africa Rand

e. Value. (4).	3986.23000000
f. Exchange rate.	14.52625000
g. Percentage value compared to net assets of the Fund.	0.001680100046

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SOUTH AFRICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 806

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BNP Paribas
b. LEI (if any) of issuer. (1)	R0MUWSFPU8MPRO8K5P83
c. Title of the issue or description of the investment.	PURCHASED AUD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HTKBB2V0X
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	4708.98000000
f. Exchange rate.	1.36647783
g. Percentage value compared to net assets of the Fund.	0.001984721783

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 1419975.67000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1946800.00000000  
Description of currency purchased. Australia Dollar

iii. Settlement date. 2021-11-09

iv. Unrealized appreciation or depreciation. [\(24\)](#) 4708.98000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as 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).	Commerzbank AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	851WYGNLUQLFZBSYGB56
c. Title of the issue or description of the investment.	Commerzbank AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000CBK1001
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2045.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	12798.43000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005394230346

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 808****Item C.1. Identification of investment.**

a. Name of issuer (if any). Bank of America, National Association

b. LEI (if any) of issuer. (1) B4TYDEB6GKMZO031MB27

c. Title of the issue or description of the investment. PURCHASED USD / SOLD ILS

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HFKBB4XLR

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) Israel Shekel

e. Value. (4) -3706.96000000

f. Exchange rate. 3.20736240

g. Percentage value compared to net assets of the Fund. -0.00156239445

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 3070300.00000000  
Description of currency sold. Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased.	953559.36000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24).	-3706.96000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 809

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BASF SE
b. LEI (if any) of issuer. (1).	529900PM64WH8AF1E917
c. Title of the issue or description of the investment.	BASF SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000BASF111
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**Item C.2. Amount of each investment.**

Balance. (2).	
a. Balance	444.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	34347.49000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014476640720

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |         |
|-------------------------------------|---------|
| a. ISO country code. (8)            | GERMANY |
| b. Investment ISO country code. (9) |         |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 810

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | CaixaBank SA         |
| b. LEI (if any) of issuer. (1)                          | 7CUNS533WID6K7DGF187 |
| c. Title of the issue or description of the investment. | CaixaBank SA         |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	ES0140609019
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	8772.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	27249.74000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011485109849

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SPAIN
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 811

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Domino's Pizza Inc

b. LEI (if any) of issuer. [\(1\)](#) 25490005ZWM11F9UXU57

c. Title of the issue or description of the investment. Domino's Pizza Inc

d. CUSIP (if any). 25754A201

At least one of the following other identifiers:

- ISIN US25754A2015

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 151.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 78050.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.032896361688

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 812

**Item C.1. Identification of investment.**

a. Name of issuer (if any). JCDecaux SA

b. LEI (if any) of issuer. (1) 9695009KV7AFPDEI5S30

c. Title of the issue or description of the investment. JCDecaux SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	FR0000077919
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	889.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	24801.55000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.010453256662

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 813****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Industrivarden AB
- b. LEI (if any) of issuer. [\(1\)](#) 549300TM1DLIQI3B3T37
- c. Title of the issue or description of the investment. Industrivarden AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000107203

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1828.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 63746.05000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.026867426505

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 814

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Parker-Hannifin Corp

b. LEI (if any) of issuer. [\(1\)](#) 5493002CONDB4N2HKI23

c. Title of the issue or description of the investment. Parker-Hannifin Corp

d. CUSIP (if any). 701094104

At least one of the following other identifiers:

- ISIN US7010941042

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	211.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	62597.37000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026383285519

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 815

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Cimarex Energy Co

b. LEI (if any) of issuer. (1)

11KYOFXPU1C4CQL1CL44

c. Title of the issue or description of the investment.

Cimarex Energy Co

d. CUSIP (if any).

171798101

At least one of the following other identifiers:

- ISIN

US1717981013

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

268.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17210.96000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.007254005587

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 816

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ovintiv Inc

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Ovintiv Inc

d. CUSIP (if any). 69047Q102

At least one of the following other identifiers:

- ISIN US69047Q1022

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 403.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	10972.18000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.004624509906

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 817

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Lonza Group AG

b. LEI (if any) of issuer. (1)

549300EFW4H2TCZ71055

c. Title of the issue or description of the investment.

Lonza Group AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0013841017

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

278.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

235111.89000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.099094005433

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No



**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 818

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Liberty Global PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300BSGXG3QLIQT84

c. Title of the issue or description of the investment. Liberty Global PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B8W67662

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 813.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	23365.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009848046711

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED 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>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 819

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	CATTLE FEEDER FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XDJJ2R7
Description of other unique identifier.	Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2141.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000902506435

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Feeder Cattle

Index identifier, if any. FCU1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-09-30

iv. Aggregate notional amount or contract value on trade date. 975858.70000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 2141.30000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 820

Item C.1. Identification of investment.

a. Name of issuer (if any).

CSX Corp

b. LEI (if any) of issuer. (1)

549300JVQR4N1MMP3Q88

c. Title of the issue or description of the investment.

CSX Corp

d. CUSIP (if any).

126408103

At least one of the following other identifiers:

- ISIN

US1264081035

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1578.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

51332.34000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021635346382

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 821

**Item C.1. Identification of investment.**

a. Name of issuer (if any). United Utilities Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138002IEYQAOC88ZJ59

c. Title of the issue or description of the investment. United Utilities Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B39J2M42

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 6181.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	89887.10000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.037885250192

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 822

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Flex Ltd
b. LEI (if any) of issuer. (1)	549300EAQH74YHD07T53
c. Title of the issue or description of the investment.	Flex Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SG9999000020
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3294.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	61202.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025795389801

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SINGAPORE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 823

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CAE Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300FFM2BEH2GF1E44
c. Title of the issue or description of the investment.	CAE Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1247651088
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2809.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. <a href="#">(4)</a> .	81109.55000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.034185724033

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 824

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD INR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GFKBB04CZ
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-36662.57000000
f. Exchange rate.	73.25279310
g. Percentage value compared to net assets of the Fund.	-0.01545239124

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E570DZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 97394700.00000000

Description of currency sold. India Rupee

ii. Amount and description of currency purchased.

Amount of currency purchased. 1292907.21000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) -36662.57000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. <a href="#">(1)</a>	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED KRW / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQKBB4PX2
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Description of other unique identifier.	Trade Identifier
---	------------------

**Item 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>	Korea (South) Won
e. Value. <a href="#">(4)</a>	5697.92000000
f. Exchange rate.	1159.53965517
g. Percentage value compared to net assets of the Fund.	0.002401536202

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	KOREA (THE REPUBLIC OF)
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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 953338.71000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1112041000.00000000  
Description of currency purchased. Korea (South) Won

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5697.92000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 826

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Kinder Morgan Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WR7IX8XE0TBO16
c. Title of the issue or description of the investment.	Kinder Morgan Inc
d. CUSIP (if any).	49456B101

At least one of the following other identifiers:

- ISIN	US49456B1017
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1880.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	30587.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012891937539

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 827****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Patterson Cos Inc
- b. LEI (if any) of issuer. (1) YM48Q2087CUE26GWEK09
- c. Title of the issue or description of the investment. Patterson Cos Inc
- d. CUSIP (if any). 703395103

At least one of the following other identifiers:

- ISIN US7033951036

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1039.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 31834.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013417669770

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 828

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Wynn Resorts Ltd     |
| b. LEI (if any) of issuer. (1)                          | 254900CEKKWIHTEAB172 |
| c. Title of the issue or description of the investment. | Wynn Resorts Ltd     |

d. CUSIP (if any).	983134107
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At least one of the following other identifiers:

- ISIN	US9831341071
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	179.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18202.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007671920058

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 829

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cincinnati Financial Corp

b. LEI (if any) of issuer. [\(1\)](#) 254900Q4WEDMZBOZ0002

c. Title of the issue or description of the investment. Cincinnati Financial Corp

d. CUSIP (if any). 172062101

At least one of the following other identifiers:

- ISIN US1720621010

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 705.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 86997.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.036667142570

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 830

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Goldman Sachs Group Inc/The

b. LEI (if any) of issuer. (1) 784F5XWPLTWKTBV3E584

c. Title of the issue or description of the investment. Goldman Sachs Group Inc/The

d. CUSIP (if any). 38141G104

At least one of the following other identifiers:

- ISIN	US38141G1040
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	162.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66988.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028234091752

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 831****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Commodities Exchange Center
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. GOLD 100 OZ FUTR DEC21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  
BBG00BR4QC84
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 25.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -7730.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.00325838414

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-commodity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Commodities Exchange Center	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Gold (100 oz)

Index identifier, if any.

GCZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-12-29

iv. Aggregate notional amount or contract value on trade date.

4552980.89000000

ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24).	-7730.89000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 832

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Coca-Cola HBC AG
b. LEI (if any) of issuer. (1).	549300EFP3TNG7JGVE49
c. Title of the issue or description of the investment.	Coca-Cola HBC AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0198251305
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1304.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United Kingdom Pound
e. Value. (4).	47198.15000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.019892884756

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 833

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Leonardo SpA

b. LEI (if any) of issuer. (1) 529900X4EEX1U9LN3U39

c. Title of the issue or description of the investment. Leonardo SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	IT0003856405
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	684.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5569.46000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.002347393402

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 834

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ITV PLC
- b. LEI (if any) of issuer. (1)

ZLECI7ED2QMWFGYCXZ59
- c. Title of the issue or description of the investment.

ITV PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0033986497

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

7799.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

12429.91000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.005238908032

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 835

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

thyssenkrupp AG

b. LEI (if any) of issuer. [\(1\)](#)

549300UDG16DOYUPR330

c. Title of the issue or description of the investment.

thyssenkrupp AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0007500001

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1007.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	11220.74000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004729271967

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 836

## Item C.1. Identification of investment.

a. Name of issuer (if any).

Acuity Brands Inc

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Acuity Brands Inc

d. CUSIP (if any).

00508Y102

At least one of the following other identifiers:

- ISIN

US00508Y1029

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance

140.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

25834.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.010888493794

## Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

## Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 837

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bankinter SA
b. LEI (if any) of issuer. (1)	VWMYAEQSTOPNV0SUGU82
c. Title of the issue or description of the investment.	Bankinter SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	ES0113679I37

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	3395.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	19869.03000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008374318146

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SPAIN
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.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 838

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Freeport-McMoRan Inc

b. LEI (if any) of issuer. (1)

549300IRDTHJQ1PVET45

c. Title of the issue or description of the investment.

Freeport-McMoRan Inc

d. CUSIP (if any).

35671D857

At least one of the following other identifiers:

- ISIN

US35671D8570

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2604.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

94759.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039938874863

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 839**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ServiceNow Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300HJTQM36M0E1G39

c. Title of the issue or description of the investment. ServiceNow Inc

d. CUSIP (if any). 81762P102

At least one of the following other identifiers:

- ISIN US81762P1021

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 428.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	275477.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.116107315973

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 840

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Macy's Inc

b. LEI (if any) of issuer. (1)

529900NZQ81TIOW3CW52

c. Title of the issue or description of the investment.

Macy's Inc

d. CUSIP (if any).

55616P104

At least one of the following other identifiers:

- ISIN

US55616P1049

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

699.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15650.61000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006596355600

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 841

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CenterPoint Energy Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	21TPXMRRHFKOBHDC8J74
c. Title of the issue or description of the investment.	CenterPoint Energy Inc
d. CUSIP (if any).	15189T107

At least one of the following other identifiers:

- ISIN	US15189T1079
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2121.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	53215.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022429217394

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 842

## Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS25UJ0 IRS NZD R F .83900 IS25UJ0 CCPVANILLA / Short: SS25UJ0 IRS NZD P V 03MNZDBB IS25UK1 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS25UJ0
Description of other unique identifier.	Internal Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9130000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-579381.90000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	-0.24419553237

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 0.83900000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. 22272.49000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.



Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	New Zealand Bank Bills 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	-2681.46000000

ii. Termination or maturity date. 2030-11-16

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	9130000.00000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24).	-579381.90000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 843

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard Real Estate ETF
b. LEI (if any) of issuer. (1).	B1HNOZOSPCLXHIVBEI82

c. Title of the issue or description of the investment.	Vanguard Real Estate ETF
d. CUSIP (if any).	922908553

At least one of the following other identifiers:

- ISIN	US9229085538
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11760.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1276900.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.538182968174

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 1264088.36000000  |

## Schedule of Portfolio Investments Record: 844

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Sysco Corp           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5RGWIFLMGH3YS7KWI652 |
| c. Title of the issue or description of the investment. | Sysco Corp           |
| d. CUSIP (if any).                                      | 871829107            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US8718291078 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 1355.00000000        |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 107925.75000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.045488107202       |

**Item C.3. Payoff profile.**

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A
-----

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A
-----

**Item C.11. Derivatives.**

N/A
-----

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 845**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AvalonBay Communities Inc
b. LEI (if any) of issuer. (1)	K9G90K85RBWD2LAGQX17

c. Title of the issue or description of the investment.	AvalonBay Communities Inc
d. CUSIP (if any).	053484101

At least one of the following other identifiers:

- ISIN	US0534841012
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	234.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	53721.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022642412570

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 846

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Annaly Capital Management Inc

b. LEI (if any) of issuer. (1) 2DTL0G3FPRYUT58TI025

c. Title of the issue or description of the investment. Annaly Capital Management Inc

d. CUSIP (if any). 035710409

At least one of the following other identifiers:

- ISIN US0357104092

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3658.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 31788.02000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.013397885690

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 847

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Canadian Natural Resources Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300T15RIMIKZC5Q38

c. Title of the issue or description of the investment. Canadian Natural Resources Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	CA1363851017
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1035.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	34249.79000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.014435462521

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**



N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 848

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CECONOMY AG
- b. LEI (if any) of issuer. (1) 5299001X9L42HXEBCZ51
- c. Title of the issue or description of the investment. CECONOMY AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0007257503

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 963.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 4513.29000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.001902243156

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) GERMANY
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 849

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). State Street Bank and Trust Company
- b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD NOK
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN)

are not available). Indicate the type of identifier used	21HFKBB4H9V
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-11844.81000000
f. Exchange rate.	8.69437931
g. Percentage value compared to net assets of the Fund.	-0.00499230245

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 3695000.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 413142.40000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -11844.81000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 850

#### Item C.1. Identification of investment.

a. Name of issuer (if any). Gildan Activewear Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300SB3IBI34M00Z45

c. Title of the issue or description of the investment. Gildan Activewear Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA3759161035

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1287.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	49474.50000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.020852311517

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)  
b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 851

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

WHEAT FUTURE(CBT) MAR22

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00PNFBG16

Description of other unique identifier.

Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

34.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-24314.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.01024815803

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-commodity

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Wheat
Index identifier, if any.	W H2 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-03-14
iv. Aggregate notional amount or contract value on trade date.	1277214.93000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-24314.93000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 852

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Fidelity National Information Services Inc
- b. LEI (if any) of issuer. (1) 6WQI0GK1PRFVBA061U48
- c. Title of the issue or description of the investment. Fidelity National Information Services Inc
- d. CUSIP (if any). 31620M106

At least one of the following other identifiers:

- ISIN US31620M1062

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1949.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 249023.73000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.104957511309

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 853

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ashtead Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007UTBN8X9K1A235

c. Title of the issue or description of the investment. Ashtead Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0000536739

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	560.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	43776.81000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.018450872254

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 854

Item C.1. Identification of investment.

a. Name of issuer (if any).

Julius Baer Group Ltd

b. LEI (if any) of issuer. (1)

5299007MF0604ZGJER92

c. Title of the issue or description of the investment.

Julius Baer Group Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0102484968

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

634.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

43272.77000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.018238431520

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 855

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Spectrum Brands Holdings Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300JM0MJETDD30O20

c. Title of the issue or description of the investment. Spectrum Brands Holdings Inc

d. CUSIP (if any). 84790A105

At least one of the following other identifiers:

- ISIN US84790A1051

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 587.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45821.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019312541886

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 856

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Societe Generale
b. LEI (if any) of issuer. (1)	O2RNE8IBXP4R0TD8PU41
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD SEK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GHKBB09P1
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	2521.98000000
f. Exchange rate.	8.62691241
g. Percentage value compared to net assets of the Fund.	0.001062953897

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Societe Generale	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold. 9073115.00000000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 1054244.14000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2521.98000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 857

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Carnival PLC
b. LEI (if any) of issuer. (1)	4DR1VPDQMHD3N3QW8W95
c. Title of the issue or description of the investment.	Carnival PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0031215220
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	409.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	8862.26000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.003735229386

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 858

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Middleby Corp/The
- b. LEI (if any) of issuer. [\(1\)](#) JDFO86U9VQRBKW5KYA35
- c. Title of the issue or description of the investment. Middleby Corp/The
- d. CUSIP (if any). 596278101

At least one of the following other identifiers:

- ISIN US5962781010

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 251.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 45917.94000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.019353307039
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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
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
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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
---	---

**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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Occidental Petroleum Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	IM7X0T3ECJW4C1T7ON55
c. Title of the issue or description of the investment.	Occidental Petroleum Corp
d. CUSIP (if any).	674599162

At least one of the following other identifiers:

- ISIN	US6745991629
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	108.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1092.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000460656346

**Item C.3. Payoff profile.**

a. Payoff profile. <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-equity
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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Warrant

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	N/A	N/A

ii. Type, selected from among the following (put, call). Respond call for warrants.

☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.

☐ Written ☒ Purchased3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. Occidental Petroleum Corp

Title of issue. Occidental Petroleum Corp

At least one of the following other identifiers:

- CUSIP. 674599105

- ISIN (if CUSIP is not available). US6745991058

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 22.00000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2027-08-03

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 482.76000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 860

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Sherwin-Williams Co/The
b. LEI (if any) of issuer. (1)	Z15BMIOX8DDH0X2OBP21
c. Title of the issue or description of the investment.	Sherwin-Williams Co/The
d. CUSIP (if any).	824348106

At least one of the following other identifiers:

- ISIN	US8243481061
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	693.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	210443.31000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.088696792427

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 861

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Foot Locker Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300X383CBNP6MTV94
c. Title of the issue or description of the investment.	Foot Locker Inc
d. CUSIP (if any).	344849104

At least one of the following other identifiers:

- ISIN	US3448491049
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	407.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a>	23072.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009724642770

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

i. If Yes, provide the value of the securities on loan.	22475.82000000
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## Schedule of Portfolio Investments Record: 862

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Dexcom Inc
b. LEI (if any) of issuer. (1)	549300YSK3QDSFR5EU59
c. Title of the issue or description of the investment.	Dexcom Inc
d. CUSIP (if any).	252131107

At least one of the following other identifiers:

- ISIN	US2521311074
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	430.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	227650.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.095949251198

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 863

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Givaudan SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800SVRMQA1TD91D41
c. Title of the issue or description of the investment.	Givaudan SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0010645932
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	25.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc

e. Value. <a href="#">(4)</a> .	125424.43000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.052863379848

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SWITZERLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 864

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Mondi PLC
b. LEI (if any) of issuer. (1)	213800LOZA69QFDC9N34
c. Title of the issue or description of the investment.	Mondi PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B1CRLC47
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1889.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	52107.93000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.021962238909

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 865

Item C.1. Identification of investment.

- a. Name of issuer (if any).

International Paper Co
- b. LEI (if any) of issuer. (1)

824LMFJDH41EY779Q875
- c. Title of the issue or description of the investment.

International Paper Co
- d. CUSIP (if any).

460146103

At least one of the following other identifiers:

- ISIN US4601461035

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1270.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

76314.30000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.032164641519
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	China Shenhua Energy Co Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900N9JOX4C108MA40
c. Title of the issue or description of the investment.	China Shenhua Energy Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000002R0
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	99000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	218919.49000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.092269298382

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 867

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UniCredit SpA

b. LEI (if any) of issuer. (1) 549300TRUWO2CD2G5692

c. Title of the issue or description of the investment. UniCredit SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0005239360

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1079.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 13454.06000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.005670562619

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) ITALY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 868

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NiSource Inc



b. LEI (if any) of issuer. <a href="#">(1)</a>	549300D8GOWWH0SJB189
c. Title of the issue or description of the investment.	NiSource Inc
d. CUSIP (if any).	65473P105

At least one of the following other identifiers:

- ISIN	US65473P1057
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	2608.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	64287.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027095508211

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 869****Item C.1. Identification of investment.**

- a. Name of issuer (if any). FirstEnergy Corp
- b. LEI (if any) of issuer. (1) 549300SVYJS666PQJH88
- c. Title of the issue or description of the investment. FirstEnergy Corp
- d. CUSIP (if any). 337932107

At least one of the following other identifiers:

- ISIN US3379321074

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1915.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 74436.05000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.031373004330

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 870

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). General Electric Co
- b. LEI (if any) of issuer. (1) 3C7474T6CDKPR9K6YT90
- c. Title of the issue or description of the investment. General Electric Co

d. CUSIP (if any).	369604301
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At least one of the following other identifiers:

- ISIN	US3696043013
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	199.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	20976.59000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008841128040

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 871

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Nordstrom Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300S3IZB5P35KNV16

c. Title of the issue or description of the investment. Nordstrom Inc

d. CUSIP (if any). 655664100

At least one of the following other identifiers:

- ISIN US6556641008

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 496.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 14190.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.005980979650

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 14047.51000000

## Schedule of Portfolio Investments Record: 872

**Item C.1. Identification of investment.**

a. Name of issuer (if any). APA Corp

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. APA Corp

d. CUSIP (if any).	03743Q108
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At least one of the following other identifiers:

- ISIN	US03743Q1085
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	607.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11824.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004983683275

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 873****Item C.1. Identification of investment.**

a. Name of issuer (if any). Citibank, National Association

b. LEI (if any) of issuer. [\(1\)](#) E57ODZWZ7FF32TWEFA76

c. Title of the issue or description of the investment. PURCHASED CLP / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HGKBBX78L

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) Chile Peso

e. Value. [\(4\)](#) 10668.45000000

f. Exchange rate. 774.26220000

g. Percentage value compared to net assets of the Fund. 0.004496495018

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CHILE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 956282.67000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 748673700.00000000

Description of currency purchased. Chile Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. (24) 10668.45000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 874****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Carlsberg AS
- b. LEI (if any) of issuer. [\(1\)](#) 5299001O0WJQYB5GYZ19
- c. Title of the issue or description of the investment. Carlsberg AS
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010181759

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 434.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 75804.61000000
- f. Exchange rate. 6.29820000
- g. Percentage value compared to net assets of the Fund. 0.031949819446

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) DENMARK

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 875

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Deere & Co

b. LEI (if any) of issuer. [\(1\)](#) PWFTNG3EI0Y73OXWDH08

c. Title of the issue or description of the investment. Deere & Co

d. CUSIP (if any). 244199105

At least one of the following other identifiers:

- ISIN US2441991054

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	289.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	109250.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046046529108

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common  
b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 876

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Hydro One Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 5493007QZDXTP1W2VL44
- c. Title of the issue or description of the investment. Hydro One Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA4488112083

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3582.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 89148.97000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.037574146154

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 877

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Swiss Re AG

b. LEI (if any) of issuer. [\(1\)](#) 529900PS9YW3YY29F326

c. Title of the issue or description of the investment. Swiss Re AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0126881561

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	469.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	43120.84000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.018174396680

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 878

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Zurich Insurance Group AG

b. LEI (if any) of issuer. (1)

529900QVNRBND50TXP03

c. Title of the issue or description of the investment.

Zurich Insurance Group AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0011075394

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

154.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

67573.86000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.028480756332

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWITZERLAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 879

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Hong Kong Futures Exchange Ltd.

b. LEI (if any) of issuer. [\(1\)](#) 213800YTVSXYQN17BW16

c. Title of the issue or description of the investment. HANG SENG IDX FUT SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00Z2X9KS3

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	8368.34000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.003527053988

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-equity

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) HONG KONG

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Hang Seng Index

Index identifier, if any.

HIU1 Index

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-09-29

iv. Aggregate notional amount or contract value on trade date.

11518280.78000000

ISO Currency Code.

Hong Kong Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

8368.34000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 880

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Analog Devices Inc

b. LEI (if any) of issuer. [\(1\)](#)

GYVOE5EZ4GDAVTU4CQ61

c. Title of the issue or description of the investment.

Analog Devices Inc

d. CUSIP (if any).

032654105

At least one of the following other identifiers:

- ISIN

US0326541051

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1478.92000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	240990.01000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.101571491600

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 881

### Item C.1. Identification of investment.

a. Name of issuer (if any). Danone SA

b. LEI (if any) of issuer. (1) 969500KMUQ2B6CBAF162

c. Title of the issue or description of the investment. Danone SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120644

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 580.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 42354.95000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.017851592471

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 882

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barclays Bank PLC

b. LEI (if any) of issuer. [\(1\)](#) G5GSEF7VJP5I7OUK5573

c. Title of the issue or description of the investment. PURCHASED MYR / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21CIKBB2SFD

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-25125.88000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.01058995395

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) MALAYSIA

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	3563712.55000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	14713500.00000000
Description of currency purchased.	Malaysia Ringgit

iii. Settlement date.	2021-09-23
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iv. Unrealized appreciation or depreciation. (24)	-25125.88000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Schedule of Portfolio Investments Record: 883****Item C.1. Identification of investment.**

a. Name of issuer (if any).	Charles Schwab Corp/The
b. LEI (if any) of issuer. (1)	549300VSGCJ7E698NM85
c. Title of the issue or description of the investment.	Charles Schwab Corp/The
d. CUSIP (if any).	808513105

At least one of the following other identifiers:

- ISIN	US8085131055
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1564.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar



e. Value. (4).	113937.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048021873052

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 884

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MetLife Inc
b. LEI (if any) of issuer. (1)	C4BXATY60WC6XEOZDX54
c. Title of the issue or description of the investment.	MetLife Inc
d. CUSIP (if any).	59156R108

At least one of the following other identifiers:

- ISIN	US59156R1086
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	661.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40982.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017272927076

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 885

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Illinois Tool Works Inc

b. LEI (if any) of issuer. [\(1\)](#) 76NA4I14SZCFAYMNSV04

c. Title of the issue or description of the investment. Illinois Tool Works Inc

d. CUSIP (if any). 452308109

At least one of the following other identifiers:

- ISIN US4523081093

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 349.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 81268.14000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.034252565902
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Chicago Board of Trade
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EX04Q2QBFQTQ27
c. Title of the issue or description of the investment.	SOYBEAN MEAL FUTR MAR22
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00R1WMNV9
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	34.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-26048.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01097901418

**Item C.3. Payoff profile.**

a. Payoff profile. <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-commodity
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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Soybean Meal
Index identifier, if any.	SMH2 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-03-14
iv. Aggregate notional amount or contract value on trade date.	1213668.97000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-26048.97000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 887

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Liberty Latin America Ltd
b. LEI (if any) of issuer. (1)	213800YWQHEAX7CAVO83
c. Title of the issue or description of the investment.	Liberty Latin America Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG9001E1286
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1189.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17109.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007211331148

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 888

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Royal Dutch Shell PLC

b. LEI (if any) of issuer. [\(1\)](#) 21380068P1DRH MJ8KU70

c. Title of the issue or description of the investment. Royal Dutch Shell PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B03MM408

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3120.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 61394.14000000

f. Exchange rate. 0.72735200



g. Percentage value compared to net assets of the Fund.	0.025876153021
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
--------------------------	--

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Dassault Aviation SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500CVFTUT88V8QN95
c. Title of the issue or description of the investment.	Dassault Aviation SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121725
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	12418.59000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.005234136924

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 890

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MGM Resorts International

b. LEI (if any) of issuer. (1) 54930066VBP7DZEGGJ87

c. Title of the issue or description of the investment. MGM Resorts International

d. CUSIP (if any). 552953101

At least one of the following other identifiers:

- ISIN US5529531015

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 769.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 32774.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.013813781291

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 891

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Aflac Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300N0B7DOGLXWPP39
c. Title of the issue or description of the investment.	Aflac Inc
d. CUSIP (if any).	001055102

At least one of the following other identifiers:

- ISIN	US0010551028
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1388.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	78671.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033158287913

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 892****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Telefonica SA
- b. LEI (if any) of issuer. [\(1\)](#) 549300EEJH4FEPDBBR25
- c. Title of the issue or description of the investment. Telefonica SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0178430E18

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 3726.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 18436.60000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007770583361

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |       |
|---|-------|
| a. ISO country code. <a href="#">(8)</a>            | SPAIN |
| 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 893

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Burberry Group PLC   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 213800PE1KEFCNFR1R50 |
| c. Title of the issue or description of the investment. | Burberry Group PLC   |

d. CUSIP (if any).	000000000
--------------------	-----------

At least one of the following other identifiers:

- ISIN	GB0031743007
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	981.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	25119.20000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.010587138495

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 894****Item C.1. Identification of investment.**

a. Name of issuer (if any). Eversource Energy

b. LEI (if any) of issuer. [\(1\)](#) SJ7XXD41SQU3ZNWUJ746

c. Title of the issue or description of the investment. Eversource Energy

d. CUSIP (if any). 30040W108

At least one of the following other identifiers:

- ISIN US30040W1080

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1141.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 103522.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.043632424493

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 895

**Item C.1. Identification of investment.**

a. Name of issuer (if any). F5 Networks Inc

b. LEI (if any) of issuer. (1) 54930015FPK9KT966303

c. Title of the issue or description of the investment. F5 Networks Inc

d. CUSIP (if any). 315616102

At least one of the following other identifiers:

- ISIN	US3156161024
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	462.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	94049.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039639534219

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 896**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Duke Energy Corp
- b. LEI (if any) of issuer. (1)

I1BZKREC126H0VB1BL91
- c. Title of the issue or description of the investment.

Duke Energy Corp
- d. CUSIP (if any).

26441C204

At least one of the following other identifiers:

- ISIN

US26441C2044

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

865.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

90530.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.038156596403

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 897

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Allianz SE
b. LEI (if any) of issuer. (1)	529900K9B0N5BT694847
c. Title of the issue or description of the investment.	Allianz SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0008404005
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	222.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	52117.11000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.021966108058

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 898

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AerCap Holdings NV

b. LEI (if any) of issuer. (1)

549300SZYINBBLJQU475

c. Title of the issue or description of the investment.

AerCap Holdings NV

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0000687663

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

317.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17095.81000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.007205472632

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 899

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Facebook Inc

b. LEI (if any) of issuer. [\(1\)](#) BQ4BKCS1HXdV9HN80Z93

c. Title of the issue or description of the investment. Facebook Inc

d. CUSIP (if any). 30303M102

At least one of the following other identifiers:

- ISIN US30303M1027

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 387.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	146820.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.061881123168

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 900

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Pfizer Inc

b. LEI (if any) of issuer. (1)

765LHXWGK1KXCLTFYQ30

c. Title of the issue or description of the investment.

Pfizer Inc

d. CUSIP (if any).

717081103

At least one of the following other identifiers:

- ISIN

US7170811035

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2016.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

92877.12000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039145471689

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 901**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VeriSign Inc

b. LEI (if any) of issuer. [\(1\)](#) LMPL4N8ZOJRMF0KOF759

c. Title of the issue or description of the investment. VeriSign Inc

d. CUSIP (if any). 92343E102

At least one of the following other identifiers:

- ISIN US92343E1029

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 824.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	178198.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.075106271158

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 902

### Item C.1. Identification of investment.

a. Name of issuer (if any).

E.ON SE

b. LEI (if any) of issuer. (1)

Q9MAIUP40P25UFBFG033

c. Title of the issue or description of the investment.

E.ON SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000ENAG999

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6694.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

88317.68000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.037223777418

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 903**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ross Stores Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300ENZFLPGRDFZQ60

c. Title of the issue or description of the investment. Ross Stores Inc

d. CUSIP (if any). 778296103

At least one of the following other identifiers:

- ISIN US7782961038

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 451.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. <a href="#">(4)</a> .	53398.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022506140968

**Item C.3. Payoff profile.**

a. Payoff profile. <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> .	Equity-common
b. Issuer type. <a href="#">(7)</a> .	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a> .	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a> .	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 904

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Aena SME SA
b. LEI (if any) of issuer. (1)	959800R7QMXKF0NFMT29
c. Title of the issue or description of the investment.	Aena SME SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0105046009
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	131.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	20943.50000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008827181402

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 905

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Lululemon Athletica Inc
- b. LEI (if any) of issuer. (1)

549300D9GZ4BMLDW5T40
- c. Title of the issue or description of the investment.

Lululemon Athletica Inc
- d. CUSIP (if any).

550021109

At least one of the following other identifiers:

- ISIN US5500211090

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

362.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

144861.54000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.061055654105
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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
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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
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Jazz Pharmaceuticals PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	635400GAUMJCLEZRRV50
c. Title of the issue or description of the investment.	Jazz Pharmaceuticals PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00B4Q5ZN47
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	223.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	29371.33000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012379308994

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 907

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Avnet Inc

b. LEI (if any) of issuer. (1)

XJI53DCPL7QABOWK4Z75

c. Title of the issue or description of the investment.

Avnet Inc

d. CUSIP (if any).

053807103

At least one of the following other identifiers:

- ISIN

US0538071038

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1566.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

63360.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.026704867448

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 908

**Item C.1. Identification of investment.**

a. Name of issuer (if any). United Mexican States

b. LEI (if any) of issuer. <a href="#">(1)</a>	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	Mexico Government International Bond
d. CUSIP (if any).	91086QBG2

At least one of the following other identifiers:

- ISIN	US91086QBG29
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1174000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1328968.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.560128040368

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	MEXICO
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.	2026-01-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.12500000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <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.	1319297.62000000
---	------------------

## Schedule of Portfolio Investments Record: 909

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Ameren Corp
b. LEI (if any) of issuer. (1)	XRZQ5S7HYJFPHJ78L959
c. Title of the issue or description of the investment.	Ameren Corp
d. CUSIP (if any).	023608102

At least one of the following other identifiers:

- ISIN	US0236081024
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1162.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101930.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.042961312564

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 910**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bank of America, National Association

b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27

c. Title of the issue or description of the investment. PURCHASED USD / SOLD EUR

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GUKBB286B

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	8828.15000000
f. Exchange rate.	0.84581731
g. Percentage value compared to net assets of the Fund.	0.003720852841

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	1541334.54000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	1831130.09000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2021-11-08

iv. Unrealized appreciation or depreciation. (24) 8828.15000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 911

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Waste Connections Inc
b. LEI (if any) of issuer. (1)	549300HDLRTPBQU69P29
c. Title of the issue or description of the investment.	Waste Connections Inc
d. CUSIP (if any).	94106B101

At least one of the following other identifiers:

- ISIN CA94106B1013

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	891.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	115126.11000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.048522885720
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	CANADA (FEDERAL LEVEL)
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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
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UBS Group AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS Group AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0244767585
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1814.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	30259.77000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.012753765080

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 913

**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York Mercantile Exchange

b. LEI (if any) of issuer. (1) 5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment. WTI CRUDE FUTURE MAR22

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00F958YP5

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 42.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6532.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.002753245232

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-commodity

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	New York Mercantile Exchange	5493008GFNDTXFPHWI47

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	NYMEX WTI Light Sweet Crude Oil
Index identifier, if any.	CLH2 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2022-02-22
iv. Aggregate notional amount or contract value on trade date.	2799907.61000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	6532.39000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 914

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Verizon Communications Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	2S72QS2UO2OESLG6Y829
c. Title of the issue or description of the investment.	Verizon Communications Inc
d. CUSIP (if any).	92343V104

At least one of the following other identifiers:

- ISIN	US92343V1044
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**Item C.2. Amount of each investment.**

Balance. <a href="#">(2)</a>	
a. Balance	1696.00000000
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>	93280.00000000
f. Exchange rate.	



g. Percentage value compared to net assets of the Fund.	0.039315275917
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Assicurazioni Generali SpA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300X5UKJVE386ZB61
c. Title of the issue or description of the investment.	Assicurazioni Generali SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0000062072
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1915.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	39068.00000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.016466222122

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 916

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Associated British Foods PLC

b. LEI (if any) of issuer. (1) GBQKSY6W7G0OHCQ8OQ72

c. Title of the issue or description of the investment. Associated British Foods PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0006731235

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 933.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 25439.15000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.010721989722

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 917

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bank of America, National Association

b. LEI (if any) of issuer. <a href="#">(1)</a>	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED EUR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GUKBB2859
Description of other unique identifier.	Trade Identifier

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	-3024.18000000
f. Exchange rate.	0.84581731
g. Percentage value compared to net assets of the Fund.	-0.00127461911

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	627272.45000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	528000.00000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2021-11-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) -3024.18000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 918****Item C.1. Identification of investment.**

a. Name of issuer (if any).	Oracle Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	1Z4GXXU7ZHVWFCD8TV52
c. Title of the issue or description of the investment.	Oracle Corp

d. CUSIP (if any).	68389X105
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At least one of the following other identifiers:

- ISIN	US68389X1054
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1536.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	136903.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057701607561

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 919****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UCB SA
- b. LEI (if any) of issuer. [\(1\)](#) 2138008J191VLSGY5A09
- c. Title of the issue or description of the investment. UCB SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0003739530

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 558.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 63840.19000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.026907104250

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate



**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) BELGIUM
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 920

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CarMax Inc
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CarMax Inc
- d. CUSIP (if any). 143130102

At least one of the following other identifiers:

- ISIN	US1431301027
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	276.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	34557.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014565348762

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 921****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Standard Chartered PLC
- b. LEI (if any) of issuer. [\(1\)](#) U4LOSYZ7YG4W3S5F2G91
- c. Title of the issue or description of the investment. Standard Chartered PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0004082847

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2940.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 18334.23000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.007727436869

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 922

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bath & Body Works Inc

b. LEI (if any) of issuer. [\(1\)](#) GR3KVMWVCR54YWQNXU90

c. Title of the issue or description of the investment. Bath & Body Works Inc

d. CUSIP (if any). 070830104

At least one of the following other identifiers:

- ISIN US0708301041

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	409.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	27599.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011632449409

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 923

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Experian PLC

b. LEI (if any) of issuer. (1)

635400RXXHHYT1JTSZ26

c. Title of the issue or description of the investment.

Experian PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B19NLV48

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1125.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

49623.87000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.020915267379

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

JERSEY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<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.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 924

Item C.1. Identification of investment.

a. Name of issuer (if any).	Raytheon Technologies Corp
b. LEI (if any) of issuer. (1)	I07WOS4YJ0N7YRFE7309
c. Title of the issue or description of the investment.	Raytheon Technologies Corp
d. CUSIP (if any).	75513E101
At least one of the following other identifiers:	
- ISIN	US75513E1010

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1280.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	108492.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045727105135

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 925

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Voya Financial Inc

b. LEI (if any) of issuer. (1)

549300T065Z4KJ686G75

c. Title of the issue or description of the investment.

Voya Financial Inc

d. CUSIP (if any).

929089100

At least one of the following other identifiers:

- ISIN

US9290891004

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

775.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

50359.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021225317726

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ 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: 926

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Edwards Lifesciences Corp

b. LEI (if any) of issuer. [\(1\)](#) YA13X31F3V31L8TMPR58

c. Title of the issue or description of the investment. Edwards Lifesciences Corp

d. CUSIP (if any). 28176E108

At least one of the following other identifiers:

- ISIN US28176E1082

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 960.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	112492.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.047413008905

#### Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 927

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Gecina SA
b. LEI (if any) of issuer. (1)	9695003E4MMA10IBTR26
c. Title of the issue or description of the investment.	Gecina SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010040865
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	296.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	46012.50000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.019393161804

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 928

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Alstom SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	96950032TUYMW11FB530
c. Title of the issue or description of the investment.	Alstom SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010220475
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	671.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. (4).	28848.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.012158906579

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 929

## Item C.1. Identification of investment.

a. Name of issuer (if any).	George Weston Ltd
b. LEI (if any) of issuer. (1)	549300GEHU6LUSPS7Q65
c. Title of the issue or description of the investment.	George Weston Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA9611485090
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1283.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	138301.43000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.058290725560

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 930

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Husqvarna AB

b. LEI (if any) of issuer. [\(1\)](#) 549300GYQIIJ3UXB7655

c. Title of the issue or description of the investment. Husqvarna AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0001662230

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2521.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 33865.79000000

f. Exchange rate. 8.62945000



g. Percentage value compared to net assets of the Fund.	0.014273615759
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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)	Equity-common
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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)	SWEDEN
--------------------------	--------

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
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 931

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Fairfax Financial Holdings Ltd
b. LEI (if any) of issuer. <a href="#">(1)</a>	GLS7OQD0WOEDI8YAP031
c. Title of the issue or description of the investment.	Fairfax Financial Holdings Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA3039011026
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	85.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	37625.29000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.015858154565

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 932

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Liberty Global PLC

b. LEI (if any) of issuer. (1)

549300BSGXG3QLIQYT84

c. Title of the issue or description of the investment.

Liberty Global PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B8W67B19

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1811.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

52482.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.022120229166

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 933

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Globe Life Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493001JFHKQOPP6XA71
c. Title of the issue or description of the investment.	Globe Life Inc
d. CUSIP (if any).	37959E102

At least one of the following other identifiers:

- ISIN	US37959E1029
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	598.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	57449.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024213733890

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 934

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Eni SpA
- b. LEI (if any) of issuer. [\(1\)](#) BUCRF72VH5RBN7X3VL35
- c. Title of the issue or description of the investment. Eni SpA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0003132476

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 4936.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 60898.35000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.025667189463

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |       |
|---|-------|
| a. ISO country code. <a href="#">(8)</a>            | ITALY |
| 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 935

**Item C.1. Identification of investment.**

- |   |                       |
|---|-----------------------|
| a. Name of issuer (if any).                             | EMS-Chemie Holding AG |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900G1XFTGSE0DIX60  |
| c. Title of the issue or description of the investment. | EMS-Chemie Holding AG |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CH0016440353
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	47.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	50926.95000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.021464484250

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 936****Item C.1. Identification of investment.**

a. Name of issuer (if any). Avery Dennison Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300PW7VPFCYKLIV37

c. Title of the issue or description of the investment. Avery Dennison Corp

d. CUSIP (if any). 053611109

At least one of the following other identifiers:

- ISIN US0536111091

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 978.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 220431.42000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.092906540503

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 937

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Idorsia Ltd

b. LEI (if any) of issuer. (1) 506700XOVZUB107S5720

c. Title of the issue or description of the investment. Idorsia Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	CH0363463438
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	213.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	5024.41000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.002117667940

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 938****Item C.1. Identification of investment.**

- a. Name of issuer (if any). LANXESS AG
- b. LEI (if any) of issuer. (1) 529900PTLRE72EMYIJ77
- c. Title of the issue or description of the investment. LANXESS AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005470405

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 442.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 32218.54000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.013579339512

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 939

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Eiffage SA

b. LEI (if any) of issuer. (1) 969500QXKE5WDM9M994

c. Title of the issue or description of the investment. Eiffage SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000130452

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	192.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	19977.37000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008419980849

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 940

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Boeing Co/The

b. LEI (if any) of issuer. (1)

RVHJWBXLJ1RFUBSY1F30

c. Title of the issue or description of the investment.

Boeing Co/The

d. CUSIP (if any).

097023105

At least one of the following other identifiers:

- ISIN

US0970231058

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

219.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

48070.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020260559294

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 941

**Item C.1. Identification of investment.**

a. Name of issuer (if any). State Street Bank and Trust Company

b. LEI (if any) of issuer. [\(1\)](#) 571474TGEMMWANRLN572

c. Title of the issue or description of the investment. PURCHASED JPY / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HLKBB4F3C

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**



Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-2105.64000000
f. Exchange rate.	109.94765000
g. Percentage value compared to net assets of the Fund.	-0.00088747660

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JAPAN  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	493963.36000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	54078600.00000000
Description of currency purchased.	Japan Yen

iii. Settlement date. 2021-11-17

iv. Unrealized appreciation or depreciation.  
(24) -2105.64000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 942

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD BRL
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRJJ
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.00000000
------------	------------

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-1.28000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	-0.00000053948

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	500.00000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	95.42000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. (24). -1.28000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 943

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Autodesk Inc
b. LEI (if any) of issuer. (1).	FRKKVKAIQEF3FCSTPG55
c. Title of the issue or description of the investment.	Autodesk Inc
d. CUSIP (if any).	052769106

At least one of the following other identifiers:

- ISIN	US0527691069
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	395.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	122485.55000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.051624712630

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as 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).	Prysmian SpA
b. LEI (if any) of issuer. (1)	529900X0H1IO3RS1A464
c. Title of the issue or description of the investment.	Prysmian SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0004176001
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	537.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	20218.01000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008521404820

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 945

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Orsted AS

b. LEI (if any) of issuer. [\(1\)](#) W9NG6WMZIYEU8VEDOG48

c. Title of the issue or description of the investment. Orsted AS

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060094928

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1497.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 237999.83000000

f. Exchange rate. 6.29820000

g. Percentage value compared to net assets of the Fund. 0.100311202667

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) DENMARK

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 946

**Item C.1. Identification of investment.**



a. Name of issuer (if any).	Aon PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	635400FALWQYX5E6QC64
c. Title of the issue or description of the investment.	Aon PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BLP1HW54
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	435.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	124784.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.052593496158

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 947

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fox Corp

b. LEI (if any) of issuer. (1) 549300DDU6FDRBIELS05

c. Title of the issue or description of the investment. Fox Corp

d. CUSIP (if any). 35137L204

At least one of the following other identifiers:

- ISIN US35137L2043

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 340.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 11774.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.004962542042

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 948

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NortonLifeLock Inc

b. LEI (if any) of issuer. (1) YF6ZV0M6AU4FY94MK914

c. Title of the issue or description of the investment.	NortonLifeLock Inc
d. CUSIP (if any).	668771108
At least one of the following other identifiers:	
- ISIN	US6687711084

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1835.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	48737.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020541725895

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 949

Item C.1. Identification of investment.

- a. Name of issuer (if any).

LCH Limited
- b. LEI (if any) of issuer. (1)

F226TOH6YD6XJB17KS62
- c. Title of the issue or description of the investment.

Long: BS28GN5 IRS USD R V 03MLIBOR IS28GO6 CCPVANILLA / Short: BS28GN5 IRS USD P F 1.74350 IS28GN5 CCPVANILLA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BS28GN5
- Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

4800000.00000000
- b. Units

Other units
- c. Description of other units.

Notional Amount
- d. Currency. (3)

United States Dollar
- e. Value. (4)

-232095.07000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

-0.09782248838

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index.

ICE Libor USD 3 Months

Receipts: Floating rate Spread.

0.00000000

Receipt: Floating Rate Reset Dates.

Month

Receipt: Floating Rate Reset Dates Unit.

3

Receipts: Floating Rate Tenor.

Month

Receipts: Floating Rate Tenor Unit.

3

Receipts: Base currency.

United States Dollar

Receipts: Amount.

1197.67000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Payments: Fixed rate.

1.74400000

Payments: Base currency

United States Dollar

Payments: Amount

-34870.00000000

ii. Termination or maturity date.

2031-04-01

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

4800000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

-232095.07000000

(24)

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 950

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

US 5YR NOTE (CBT) DEC21

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00ZSDW2H5

Description of other unique identifier.

Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

64.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10949.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.004614874966

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26).

Index name.

5 Year US Treasury Note

Index identifier, if any.

FVZ1 Comdty

Narrative description. (27).

iii. Expiration date.

2021-12-31

iv. Aggregate notional amount or contract value on trade date.

7907050.68000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24).

10949.32000000

Item C.12. Securities lending.

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 951

### Item C.1. Identification of investment.

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Ferrari NV           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300RIVY5EX8RCON76 |
| c. Title of the issue or description of the investment. | Ferrari NV           |
| d. CUSIP (if any).                                      | 000000000            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | NL0011585146 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 303.00000000          |
| b. Units  | Number of shares      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | 65726.93000000        |
| f. Exchange rate.                                       | 0.84691900            |
| g. Percentage value compared to net assets of the Fund. | 0.027702319770        |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

### Item C.5. Country of investment or issuer.

- |   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | NETHERLANDS |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 952

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Jacobs Engineering Group Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300CZ8QS1GE53O776

c. Title of the issue or description of the investment. Jacobs Engineering Group Inc

d. CUSIP (if any). 469814107

At least one of the following other identifiers:

- ISIN US4698141078

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	615.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83000.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034982671818

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 953

### Item C.1. Identification of investment.

a. Name of issuer (if any).

BNP Paribas

b. LEI (if any) of issuer. (1)

R0MUWSFPU8MPRO8K5P83

c. Title of the issue or description of the investment.

PURCHASED USD / SOLD KRW

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21GRKBB4X8D

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Korea (South) Won

e. Value. (4)

1161.79000000

f. Exchange rate.

1159.53965517

g. Percentage value compared to net assets of the Fund.

0.000489666535

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 1577049500.00000000

Description of currency sold. Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased. 1361226.96000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1161.79000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 954

### Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GHKBBZQPR
Description of other unique identifier.	Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-1498.17000000
f. Exchange rate.	8.69437931
g. Percentage value compared to net assets of the Fund.	-0.00063144261

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 2489969.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 284890.19000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1498.17000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 955

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Allstate Corp/The
b. LEI (if any) of issuer. (1)	OBT0W1ED8G0NWVOLOJ77
c. Title of the issue or description of the investment.	Allstate Corp/The
d. CUSIP (if any).	020002101

At least one of the following other identifiers:

- ISIN	US0200021014
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	643.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86985.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036662101718

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 956

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Red Electrica Corp SA
- b. LEI (if any) of issuer. (1)

5493009HMD0C90GUV498
- c. Title of the issue or description of the investment.

Red Electrica Corp SA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN ES0173093024

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

3748.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

74748.36000000
- f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.	0.031504635482
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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
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
------------------------------------	---------------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SPAIN
--	-------

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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Zardoya Otis SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JUQ1YDAUW4BB42
c. Title of the issue or description of the investment.	Zardoya Otis SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0184933812
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1731.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	11424.35000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004815088683

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SPAIN
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 958

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Dover Corp

b. LEI (if any) of issuer. (1) 549300FMC2ALGA7N9E80

c. Title of the issue or description of the investment. Dover Corp

d. CUSIP (if any). 260003108

At least one of the following other identifiers:

- ISIN US2600031080

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 428.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 74626.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.031453097404

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 959

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cardinal Health Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	CCU46N3GJMF4OK4N7U60
c. Title of the issue or description of the investment.	Cardinal Health Inc
d. CUSIP (if any).	14149Y108

At least one of the following other identifiers:

- ISIN	US14149Y1082
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	702.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	36847.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015530537100

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 960****Item C.1. Identification of investment.**

- a. Name of issuer (if any). AmerisourceBergen Corp
- b. LEI (if any) of issuer. [\(1\)](#) AI8GXW8LG5WK7E9UD086
- c. Title of the issue or description of the investment. AmerisourceBergen Corp
- d. CUSIP (if any). 03073E105

At least one of the following other identifiers:

- ISIN US03073E1055

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 482.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 58905.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.024827133118

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- |   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 961

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | TE Connectivity Ltd  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 894500ZRIX9K13RHXR17 |
| c. Title of the issue or description of the investment. | TE Connectivity Ltd  |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CH0102993182
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	878.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	131893.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.055589793921

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 962****Item C.1. Identification of investment.**

- a. Name of issuer (if any). JPMorgan Chase Bank, National Association
- b. LEI (if any) of issuer. (1) 7H6GLXDRUGQFU57RNE97
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD BRL
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HNKBB1Q2B
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Brazil Real
- e. Value. (4) -36389.59000000
- f. Exchange rate. 5.17080000
- g. Percentage value compared to net assets of the Fund. -0.01533733674

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)
- b. Issuer type. (7)
- Derivative-foreign exchange

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)
- b. Investment ISO country code. (9)
- UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.
- N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)
- ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

- i. Amount and description of currency sold.

- Amount of currency sold.
- Description of currency sold.
- 3884800.00000000
- Brazil Real

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 714906.15000000
- United States Dollar

- iii. Settlement date.
- 2021-09-02

- iv. Unrealized appreciation or depreciation. (24)
- 36389.59000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 963****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures Europe - Financial Products Division
- b. LEI (if any) of issuer. (1) 549300UF4R84F48NCH34
- c. Title of the issue or description of the investment. LOW SU GASOIL G MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
- BBG007J7LGM5
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 28.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 13006.54000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005481943705

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-commodity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Low Sulfur Gas Oil

Index identifier, if any.

QSH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2022-03-10

iv. Aggregate notional amount or contract value on trade date.

1636893.46000000

ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24).	13006.54000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 964

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1).	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	Long: IS28R32 TRS USD R E IS28R32 / Short: IS28R32 TRS USD P E IS28R43
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS28R32
Description of other unique identifier.	Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	N/A
e. Value. (4).	-133197.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.05613952499

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

- a. Asset type. (6)Derivative-foreign exchange
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)Swap
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

- i. Amount and description of currency sold.

- Amount of currency sold.110000.00000000
- Description of currency sold.United States Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.110000.00000000
- Description of currency purchased.United States Dollar

- iii. Settlement date.2022-04-19

- iv. Unrealized appreciation or depreciation. (24)-133197.46000000



v. Unrealized appreciation or depreciation. (24)	-133197.46000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 965

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Wheaton Precious Metals Corp
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b. LEI (if any) of issuer. (1)	549300XSFG5ZCGVYD886
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c. Title of the issue or description of the investment.	Wheaton Precious Metals Corp
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CA9628791027
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1870.00000000
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b. Units	Number of shares
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c. Description of other units.	
--------------------------------	--

d. Currency. (3)	Canada Dollar
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e. Value. (4)	84277.10000000
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f. Exchange rate.	1.26165000
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g. Percentage value compared to net assets of the Fund.	0.035520770154
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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)	Equity-common
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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)	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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 966

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HeidelbergCement AG
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b. LEI (if any) of issuer. (1)	LZ2C6E0W5W7LQMX5ZI37
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c. Title of the issue or description of the investment.	HeidelbergCement AG
---	---------------------

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	DE0006047004
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	356.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	30874.63000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.013012913778

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 967****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Raiffeisen Bank International AG
- b. LEI (if any) of issuer. [\(1\)](#) 9ZHYRM6F437SQJ6OUG95
- c. Title of the issue or description of the investment. Raiffeisen Bank International AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AT0000606306

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1044.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 25031.32000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010550099189

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) AUSTRIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 968

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Linea Directa Aseguradora SA Cia de Seguros y Reaseguros

b. LEI (if any) of issuer. [\(1\)](#) 95980079E2NBJT967T79

c. Title of the issue or description of the investment. Linea Directa Aseguradora SA Cia de Seguros y Reaseguros

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0105546008

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3395.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	7179.49000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.003025982314

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SPAIN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 969

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank, National Association

b. LEI (if any) of issuer. (1)

E57ODZWZ7FF32TWEFA76

c. Title of the issue or description of the investment.

PURCHASED CNY / SOLD USD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21FOKBB2XXV

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

China Yuan Renminbi

e. Value. (4)

10306.46000000

f. Exchange rate.

6.46441111

g. Percentage value compared to net assets of the Fund.

0.004343924942

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) CHINA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold. 1405924.63000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 9155100.00000000

Description of currency purchased. China Yuan Renminbi

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. (24) 10306.46000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 970

### Item C.1. Identification of investment.

a. Name of issuer (if any). Bayer AG

b. LEI (if any) of issuer. (1) 549300J4U55H3WP1XT59

c. Title of the issue or description of the investment. Bayer AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000BAY0017

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 526.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 29261.83000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.012333157378

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 971

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Abrdn Plc

b. LEI (if any) of issuer. [\(1\)](#) 0TMBS544NMO7GLCE7H90

c. Title of the issue or description of the investment. Abrdn Plc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BF8Q6K64

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 11793.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	43088.15000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.018160618632

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 972

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Kinross Gold Corp
b. LEI (if any) of issuer. (1)	549300UEBMAQDN0K0R06
c. Title of the issue or description of the investment.	Kinross Gold Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA4969024047
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6730.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	40487.22000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.017064389209

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 973

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Advance Auto Parts Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900UCNQ5H9FSL0Y70
c. Title of the issue or description of the investment.	Advance Auto Parts Inc
d. CUSIP (if any).	00751Y106

At least one of the following other identifiers:

- ISIN	US00751Y1064
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	173.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	35093.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014790876324

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 974

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED CLP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GEKBB1X78
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	-9909.71000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	-0.00417670436

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 457738.88000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 346737200.00000000  
Description of currency purchased. Chile Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -9909.71000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Carrier Global Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JE3W6CWY2NAN77
c. Title of the issue or description of the investment.	Carrier Global Corp
d. CUSIP (if any).	14448C104

At least one of the following other identifiers:

- ISIN	US14448C1045
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	587.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	33811.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014250607387

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 976

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Intact Financial Corp

b. LEI (if any) of issuer. (1)

5493009LXGE7Y4U9OY43

c. Title of the issue or description of the investment.

Intact Financial Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA45823T1066

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

960.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

130746.88000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.055106664478

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 977

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Roper Technologies Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	54930003T4SXCIWVXY35
c. Title of the issue or description of the investment.	Roper Technologies Inc
d. CUSIP (if any).	776696106

At least one of the following other identifiers:

- ISIN	US7766961061
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	184.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	88923.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.037479124403

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 978****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Devon Energy Corp
- b. LEI (if any) of issuer. [\(1\)](#) 54930042348RKR3ZPN35
- c. Title of the issue or description of the investment. Devon Energy Corp
- d. CUSIP (if any). 25179M103

At least one of the following other identifiers:

- ISIN US25179M1036

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 669.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 19768.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008332136833

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 979

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LyondellBasell Industries NV
- b. LEI (if any) of issuer. [\(1\)](#) BN6WCCZ8OVP3ITUUVN49
- c. Title of the issue or description of the investment. LyondellBasell Industries NV

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	NL0009434992
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	645.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	64725.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027280346486

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 980

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sun Life Financial Inc

b. LEI (if any) of issuer. (1) 549300V040JZX5S66Z78

c. Title of the issue or description of the investment. Sun Life Financial Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA8667961053

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1344.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 69200.05000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.029166156295

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 981

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Hermes International

b. LEI (if any) of issuer. (1) 969500Y4IJGHJE2MTJ13

c. Title of the issue or description of the investment. Hermes International

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	FR0000052292
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	67.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	98611.15000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.041562227388

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 982****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Alliance Bernstein
- b. LEI (if any) of issuer. (1) 5493006YWHO7MKNK2U579
- c. Title of the issue or description of the investment. AB Fixed Income Shares, Inc. - Government Money Market Portfolio
- d. CUSIP (if any). 018616748

At least one of the following other identifiers:

- ISIN US0186167484

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2683534.25000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2683534.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.131045127282

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
- b. Issuer type. (7) Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the investment representing cash collateral.	2683534.25000000
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 983

Item C.1. Identification of investment.

a. Name of issuer (if any).	Sanofi
b. LEI (if any) of issuer. (1)	549300E9PC51EN656011
c. Title of the issue or description of the investment.	Sanofi
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120578
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	604.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	62597.72000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.026383433036

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 984****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America, National Association
- b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment. PURCHASED CAD / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21GIKBBZ46J
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) -7864.07000000
- f. Exchange rate. 1.26169782
- g. Percentage value compared to net assets of the Fund. -0.00331451631

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-foreign exchange
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument [\(21\)](#) Forward
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

- i. Amount and description of currency sold.

Amount of currency sold. 932015.62000000

Description of currency sold. United States Dollar

- ii. Amount and description of currency purchased.

Amount of currency purchased. 1166000.00000000

Description of currency purchased. Canada Dollar

- iii. Settlement date. 2021-09-24

- iv. Unrealized appreciation or depreciation. [\(24\)](#) -7864.07000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 985

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Skyworks Solutions Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300WZ3ORQ2BVKBD96
- c. Title of the issue or description of the investment. Skyworks Solutions Inc
- d. CUSIP (if any). 83088M102

At least one of the following other identifiers:

- ISIN US83088M1027

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 431.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 79071.26000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033326633834

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 986

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Altria Group Inc

b. LEI (if any) of issuer. [\(1\)](#) XSGZFLO9YTNO9VCQV219

c. Title of the issue or description of the investment. Altria Group Inc

d. CUSIP (if any). 02209S103

At least one of the following other identifiers:

- ISIN US02209S1033

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1060.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53243.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022440980787

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 987

Item C.1. Identification of investment.

- a. Name of issuer (if any).

LKQ Corp
- b. LEI (if any) of issuer. (1)

DS830JTTZQN6GK0I2E41
- c. Title of the issue or description of the investment.

LKQ Corp
- d. CUSIP (if any).

501889208

At least one of the following other identifiers:

- ISIN

US5018892084

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

877.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

46209.13000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.019476036619

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 988

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Capgemini SE

b. LEI (if any) of issuer. [\(1\)](#) 96950077L0TN7BAROX36

c. Title of the issue or description of the investment. Capgemini SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000125338

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 360.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	80923.44000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.034107283145

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 989

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Natwest Group PLC
b. LEI (if any) of issuer. (1)	2138005O9XJIJN4JPN90
c. Title of the issue or description of the investment.	Natwest Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B7T77214
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6922.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	20211.99000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.008518867535

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 990

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Palo Alto Networks Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300QXR2YVZV231H43
c. Title of the issue or description of the investment.	Palo Alto Networks Inc
d. CUSIP (if any).	697435105

At least one of the following other identifiers:

- ISIN	US6974351057
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	297.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	136928.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057712228755

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 991

## Item C.1. Identification of investment.

a. Name of issuer (if any).	G4S PLC
b. LEI (if any) of issuer. (1)	549300L3KWKK8X35QR12
c. Title of the issue or description of the investment.	G4S PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B01FLG62
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3969.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	13369.11000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.005634758237

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 992

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Travel + Leisure Co

b. LEI (if any) of issuer. [\(1\)](#) T4VNTWMFQ7JQB65L7T35

c. Title of the issue or description of the investment. Travel + Leisure Co

d. CUSIP (if any). 894164102

At least one of the following other identifiers:

- ISIN US8941641024

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 277.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 15168.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.006393166263
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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)	Equity-common
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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
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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
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Starbucks Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	OQSJ1DU9TAOC51A47K68
c. Title of the issue or description of the investment.	Starbucks Corp
d. CUSIP (if any).	855244109

At least one of the following other identifiers:

- ISIN	US8552441094
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	666.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	78248.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032979792851

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 994

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RWE AG

b. LEI (if any) of issuer. [\(1\)](#) 529900GB7KCA94ACC940

c. Title of the issue or description of the investment. RWE AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0007037129

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2734.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 106756.54000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.044995313315

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 995

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Deutsche Wohnen SE

b. LEI (if any) of issuer. <a href="#">(1)</a>	529900QE24Q67I3FWZ10
c. Title of the issue or description of the investment.	Deutsche Wohnen SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000A0HN5C6
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1099.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	68218.33000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.028752384933

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 996****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Cameco Corp
- b. LEI (if any) of issuer. (1) N4BHALMXL3GMZKCUON55
- c. Title of the issue or description of the investment. Cameco Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA13321L1085

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2728.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 50402.00000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.021243230454

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 997

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Osaka Exchange
- b. LEI (if any) of issuer. (1) 3538001249AILNPRUX57
- c. Title of the issue or description of the investment. TOPIX INDX FUTR SEP21

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00VFJK9M7
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Description of other unique identifier.	Bloomberg Identifier
---	----------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	46.00000000
------------	-------------

b. Units	Number of contracts
----------	---------------------

c. Description of other units.

d. Currency. <a href="#">(3)</a>	Japan Yen
----------------------------------	-----------

e. Value. <a href="#">(4)</a>	15244.88000000
-------------------------------	----------------

f. Exchange rate.	110.01500000
-------------------	--------------

g. Percentage value compared to net assets of the Fund.	0.006425350166
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <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-equity
------------------------------------	-------------------

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Osaka Exchange	3538001249AILNPRUX57

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	TOPIX Index
Index identifier, if any.	TPU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-09
iv. Aggregate notional amount or contract value on trade date.	901175374.00000000
ISO Currency Code.	Japan Yen
v. Unrealized appreciation or depreciation. (24)	15244.88000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 998

Item C.1. Identification of investment.

a. Name of issuer (if any). Emerson Electric Co

b. LEI (if any) of issuer. <a href="#">(1)</a>	FGLT0EWZSUIRRITFOA30
c. Title of the issue or description of the investment.	Emerson Electric Co
d. CUSIP (if any).	291011104

At least one of the following other identifiers:

- ISIN	US2910111044
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	688.00000000
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>	72584.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030592409811

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 999

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Modern Times Group MTG AB

b. LEI (if any) of issuer. [\(1\)](#)

549300E8NDODRSX29339

c. Title of the issue or description of the investment.

Modern Times Group MTG AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0000412371

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

90.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Sweden Krona

e. Value. [\(4\)](#)

1284.13000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.000541229902

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |        |
|---|--------|
| a. ISO country code. <a href="#">(8)</a>            | SWEDEN |
| 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.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1000

**Item C.1. Identification of investment.**

- |   |                                |
|---|--------------------------------|
| a. Name of issuer (if any).                             | JB Hunt Transport Services Inc |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300XCD1MPI1C5GK90           |
| c. Title of the issue or description of the investment. | JB Hunt Transport Services Inc |

d. CUSIP (if any).	445658107
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At least one of the following other identifiers:

- ISIN	US4456581077
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	438.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	77701.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032749186504

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1001****Item C.1. Identification of investment.**

a. Name of issuer (if any). Vinci SA

b. LEI (if any) of issuer. [\(1\)](#) 213800WFQ334R8UXUG83

c. Title of the issue or description of the investment. Vinci SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000125486

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 175.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 18776.01000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.007913636511

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1002

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Citizens Financial Group Inc

b. LEI (if any) of issuer. (1) 2138004JDDA4ZQUPFW65

c. Title of the issue or description of the investment. Citizens Financial Group Inc

d. CUSIP (if any). 174610105

At least one of the following other identifiers:

- ISIN	US1746101054
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	745.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32623.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013750041484

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1003****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barclays PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800LBQA1Y9L22JB70
- c. Title of the issue or description of the investment. Barclays PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0031348658

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10110.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 25632.98000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.010803684404

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1004

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Simon Property Group Inc

b. LEI (if any) of issuer. [\(1\)](#)

529900GQL5X8H7AO3T64

c. Title of the issue or description of the investment.

Simon Property Group Inc

d. CUSIP (if any).

828806109

At least one of the following other identifiers:

- ISIN

US8288061091

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	199.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26755.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011276820653

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1005

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TC Energy Corp

b. LEI (if any) of issuer. (1)

549300UGKOFV2IWJJG27

c. Title of the issue or description of the investment.

TC Energy Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA87807B1076

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1444.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

68557.52000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.028895345358

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1006

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Open Text Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300HP7ONDQODZJV16

c. Title of the issue or description of the investment. Open Text Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA6837151068

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1658.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	90952.47000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.038334278017

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1007

### Item C.1. Identification of investment.

a. Name of issuer (if any).

New York Mercantile Exchange

b. LEI (if any) of issuer. (1)

5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment.

NATURAL GAS FUTR JAN22

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG000YCZ2Q4

Description of other unique identifier.

Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

94.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

314898.68000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.132722217948

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-commodity

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	New York Mercantile Exchange	5493008GFNDTXFPHWI47

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. NYMEX Henry Hub Natural Gas

Index identifier, if any. NGF22 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-12-29

iv. Aggregate notional amount or contract value on trade date. 3974321.32000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 314898.68000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1008

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Sampo Oyj
- b. LEI (if any) of issuer. [\(1\)](#) 743700UF3RL386WIDA22
- c. Title of the issue or description of the investment. Sampo Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009003305

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 886.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 45784.32000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.019296989424

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) FINLAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1009

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Yum! Brands Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300JE8XHZZ7OHN517

c. Title of the issue or description of the investment. Yum! Brands Inc

d. CUSIP (if any). 988498101

At least one of the following other identifiers:

- ISIN US9884981013

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	630.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82548.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034792375430

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1010

### Item C.1. Identification of investment.

a. Name of issuer (if any).

China Minsheng Banking Corp Ltd

b. LEI (if any) of issuer. (1)

549300HBUGSQD1VCXG94

c. Title of the issue or description of the investment.

China Minsheng Banking Corp Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE100000HF9

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

212400.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

88704.66000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.037386880178

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1011

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barratt Developments PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138006R85VEOF5YNK29

c. Title of the issue or description of the investment. Barratt Developments PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0000811801

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2559.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	26029.13000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.010970652099

#### Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1012

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Nielsen Holdings PLC
b. LEI (if any) of issuer. (1)	549300ZVCBHQE0XHG367
c. Title of the issue or description of the investment.	Nielsen Holdings PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BWFY5505
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	827.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17747.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007480110571

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1013

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Ninety One PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300G0TJCT3K15ZG14
c. Title of the issue or description of the investment.	Ninety One PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BJHPLV88
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2368.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound

e. Value. <a href="#">(4)</a>	8340.97000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.003515518192

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1014

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Arjo AB
b. LEI (if any) of issuer. (1)	549300OWGJPYKC6JF790
c. Title of the issue or description of the investment.	Arjo AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0010468116
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2759.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	35394.28000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.014917837522

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1015

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AP Moller - Maersk A/S

b. LEI (if any) of issuer. [\(1\)](#) 549300D2K6PKKKXVNN73

c. Title of the issue or description of the investment. AP Moller - Maersk A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010244508

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 9.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 25638.83000000

f. Exchange rate. 6.29820000

g. Percentage value compared to net assets of the Fund.	0.010806150039
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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)	Equity-common
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b. Issuer type. (7)	Corporate
---------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	DENMARK
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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
---	---

**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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Chicago Board of Trade
b. LEI (if any) of issuer. (1)	549300EX04Q2QBFQTQ27
c. Title of the issue or description of the investment.	US 10YR NOTE (CBT)DEC21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00ZMZ6DH7
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	85.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35078.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014784558400

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	10 Year US Treasury Note
Index identifier, if any.	TYZ1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-12-21
iv. Aggregate notional amount or contract value on trade date.	11308437.57000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	35078.06000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 1017

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Schindler Holding AG
b. LEI (if any) of issuer. (1)	5299007DRLI319H7Q933
c. Title of the issue or description of the investment.	Schindler Holding AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0024638196
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	78.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	25188.13000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.010616190831

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1018

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Norsk Hydro ASA

b. LEI (if any) of issuer. [\(1\)](#) 549300N1SDN71ZZ8BO45

c. Title of the issue or description of the investment. Norsk Hydro ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0005052605

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4362.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Norway Krone

e. Value. [\(4\)](#) 30111.93000000

f. Exchange rate. 8.69425000

g. Percentage value compared to net assets of the Fund.	0.012691454077
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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)	Equity-common
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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)	NORWAY
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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)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Telecom Italia SpA/Milano
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300W384M3RI3VXU42
c. Title of the issue or description of the investment.	Telecom Italia SpA/Milano
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0003497176
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	39625.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	19144.07000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008068764946

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1020

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Sabre Corp

b. LEI (if any) of issuer. [\(1\)](#) 529900VKCYZW8GZ4WW58

c. Title of the issue or description of the investment. Sabre Corp

d. CUSIP (if any). 78573M104

At least one of the following other identifiers:

- ISIN US78573M1045

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2420.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 27176.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.011454283099

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 25842.05000000

## Schedule of Portfolio Investments Record: 1021

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	London Metal Exchange
b. LEI (if any) of issuer. (1)	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME NICKEL FUTURE NOV21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00DDR0257
Description of other unique identifier.	Bloomberg Identifier

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-25696.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01083037226

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Nickel
Index identifier, if any.	LNK1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-11-15
iv. Aggregate notional amount or contract value on trade date.	-560923.70000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-25696.30000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Intu Properties PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800JSNTERD5CJZO95
c. Title of the issue or description of the investment.	Intu Properties PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0006834344
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	9375.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	0.01000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.000000004214

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**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. [\(10\)](#)

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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1023

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SNC-Lavalin Group Inc

b. LEI (if any) of issuer. [\(1\)](#) UL01OYGSOMLM5G6CFM03

c. Title of the issue or description of the investment. SNC-Lavalin Group Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA78460T1057

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1097.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 29701.99000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.012518674229

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1024**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PulteGroup Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PulteGroup Inc
d. CUSIP (if any).	745867101

At least one of the following other identifiers:

- ISIN	US7458671010
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1261.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	67917.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028625575466

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1025**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

GlaxoSmithKline PLC
- b. LEI (if any) of issuer. (1)

5493000HZTVUYLO1D793
- c. Title of the issue or description of the investment.

GlaxoSmithKline PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0009252882

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

3649.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

73401.85000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.030937113910

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1026

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fresnillo PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300JXWH1UV5J0XV81

c. Title of the issue or description of the investment.	Fresnillo PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB00B2QPKJ12

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1276.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	15004.72000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.006324128504

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED 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
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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.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1027

Item C.1. Identification of investment.

- a. Name of issuer (if any).

International Flavors & Fragrances Inc
- b. LEI (if any) of issuer. (1)

BZLRL03D3GPGMOGFO832
- c. Title of the issue or description of the investment.

International Flavors & Fragrances Inc
- d. CUSIP (if any).

459506101

At least one of the following other identifiers:

- ISIN

US4595061015

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

533.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

80749.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.034033971619

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.



a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1028

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Faurecia SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500F0VMZLK2IULV85
c. Title of the issue or description of the investment.	Faurecia SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121147
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	21.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	1009.19000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000425349306

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	FRANCE
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1029

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Klepierre SA
- b. LEI (if any) of issuer. (1) 969500PB4U31KEFHZ621
- c. Title of the issue or description of the investment. Klepierre SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121964

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1062.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 26036.02000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010973556068

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) FRANCE
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1030

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Schaeffler AG
- b. LEI (if any) of issuer. [\(1\)](#) 549300Q7E782X7GC1P43
- c. Title of the issue or description of the investment. Schaeffler AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000SHA0159

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1288.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	11054.37000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004659151014

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1031

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Laboratory Corp of America Holdings
- b. LEI (if any) of issuer. (1)

OZ7UA8IXAIFILY2VZH07
- c. Title of the issue or description of the investment.

Laboratory Corp of America Holdings
- d. CUSIP (if any).

50540R409

At least one of the following other identifiers:

- ISIN

US50540R4092

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

407.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

123475.66000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.052042020175

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1032

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Epiroc AB

b. LEI (if any) of issuer. [\(1\)](#) 5493004Q73OEYW1SPE91

c. Title of the issue or description of the investment. Epiroc AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0015658109

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	436.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	9567.56000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.004032496368

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1033

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Bank of New York Mellon Corp/The

b. LEI (if any) of issuer. (1)

WFLLEPC7FZXENRZV188

c. Title of the issue or description of the investment.

Bank of New York Mellon Corp/The

d. CUSIP (if any).

064058100

At least one of the following other identifiers:

- ISIN

US0640581007

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

853.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

47102.66000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.019852638018

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1034

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Morgan Stanley

b. LEI (if any) of issuer. [\(1\)](#) IGJSJL3JD5P30I6NJZ34

c. Title of the issue or description of the investment. Morgan Stanley

d. CUSIP (if any). 617446448

At least one of the following other identifiers:

- ISIN US6174464486

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1891.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	197477.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.083231859491

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1035

Item C.1. Identification of investment.

a. Name of issuer (if any).	Carnival Corp
b. LEI (if any) of issuer. (1)	F1OF2ZSX47CR0BCWA982
c. Title of the issue or description of the investment.	Carnival Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	PA1436583006
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Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	557.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13445.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005667157093

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1036**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Ulta Beauty Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900CIV6HN8M28YM82
c. Title of the issue or description of the investment.	Ulta Beauty Inc
d. CUSIP (if any).	90384S303

At least one of the following other identifiers:

- ISIN	US90384S3031
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	91.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	35245.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014855008103

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1037

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Hammerson PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800G1C9KKVVDN1A60
c. Title of the issue or description of the investment.	Hammerson PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BK7YQK64
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	28225.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	14142.96000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.005960917395

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

## 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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1038

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barrick Gold Corp

b. LEI (if any) of issuer. [\(1\)](#) 004KBQCJZX82UKGCBV73

c. Title of the issue or description of the investment. Barrick Gold Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0679011084

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1911.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 38096.41000000

f. Exchange rate. 0.72735200



g. Percentage value compared to net assets of the Fund.	0.016056720311
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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)	Equity-common
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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)	CANADA (FEDERAL LEVEL)
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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
---	---

**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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Westrock Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	WestRock Co
d. CUSIP (if any).	96145D105

At least one of the following other identifiers:

- ISIN	US96145D1054
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1050.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	54642.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023030288450

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1040

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Pioneer Natural Resources Co

b. LEI (if any) of issuer. (1) FY8JBF7CCL2VE4F1B628

c. Title of the issue or description of the investment. Pioneer Natural Resources Co

d. CUSIP (if any). 723787107

At least one of the following other identifiers:

- ISIN US7237871071

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 271.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 40560.57000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.017095304469

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1041

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BROOKFIELD PROP PFD LP

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	Brookfield Property Preferred LP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG1624R1079
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	29.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	748.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000315592756

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-preferred
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BERMUDA
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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 722.96000000

**Schedule of Portfolio Investments Record: 1042****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ingersoll Rand Inc
- b. LEI (if any) of issuer. (1) 5299004C02FMZCUOIR50
- c. Title of the issue or description of the investment. Ingersoll Rand Inc
- d. CUSIP (if any). 45687V106

At least one of the following other identifiers:

- ISIN US45687V1061

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 413.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 21897.26000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009229168296

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1043

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Caterpillar Inc

b. LEI (if any) of issuer. [\(1\)](#) WRJR7GS4GTRECRRTVX92

c. Title of the issue or description of the investment.	Caterpillar Inc
d. CUSIP (if any).	149123101

At least one of the following other identifiers:

- ISIN	US1491231015
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	323.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	68111.01000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028707152135

#### Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1044

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NYSE Liffe

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. MSCI EMGMKT SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00MH49GQ1

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 160.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) -584884.01000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.24651453937

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-equity

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NYSE Liffe	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.

ICE US MSCI Emerging Markets EM Index

Index identifier, if any.

MESU1 Index

Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	10978484.01000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-584884.01000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1045

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Banco Santander SA
b. LEI (if any) of issuer. (1)	5493006QMFDDMYWIAM13
c. Title of the issue or description of the investment.	Banco Santander SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0113900J37
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	3967.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	14627.34000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.006165071912

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SPAIN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1046

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Kuehne + Nagel International AG

b. LEI (if any) of issuer. (1) 529900Q0YED3805QXQ66

c. Title of the issue or description of the investment.	Kuehne + Nagel International AG
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CH0025238863
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	139.00000000
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b. Units	Number of shares
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c. Description of other units.	
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d. Currency. (3)	Switzerland Franc
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e. Value. (4)	50800.02000000
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f. Exchange rate.	0.91575000
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g. Percentage value compared to net assets of the Fund.	0.021410986309
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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
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	SWITZERLAND
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1047

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Nordea Bank Abp
- b. LEI (if any) of issuer. [\(1\)](#) 529900ODI3047E2LIV03
- c. Title of the issue or description of the investment. Nordea Bank Abp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI4000297767

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 88.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1032.37000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.000435119118

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FINLAND
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1048

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Hexagon AB
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WJFW6ILNI4TA80
c. Title of the issue or description of the investment.	Hexagon AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0015961909
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5852.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	101477.66000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.042770392392

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**



N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1049

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Baloise Holding AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900G5XKBZN48T6283
- c. Title of the issue or description of the investment. Baloise Holding AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012410517

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 288.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 45925.12000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.019356333236

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) SWITZERLAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1050

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CF Industries Holdings Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900CG8YAQFZ2JMV97
- c. Title of the issue or description of the investment. CF Industries Holdings Inc
- d. CUSIP (if any). 125269100

At least one of the following other identifiers:

- ISIN US1252691001

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1192.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54140.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022818977272

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1051

### Item C.1. Identification of investment.

- a. Name of issuer (if any). London Metal Exchange
- b. LEI (if any) of issuer. (1) 213800NB8G5VRT1DXC91
- c. Title of the issue or description of the investment. LME NICKEL FUTURE NOV21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00DDR0257
- Description of other unique identifier. Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 17.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 115890.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.048844880695

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-commodity
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument [\(21\)](#) Future

- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91

- c. For futures and forwards (other than forward foreign currency contracts), provide:

- i. Payoff profile, selected from among the following (long, short). Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

- Index name. Nickel
- Index identifier, if any. LNX1 Comdty
- Narrative description. [\(27\)](#)
- iii. Expiration date. 2021-11-15
- iv. Aggregate notional amount or contract value on trade date. 1878617.92000000
- ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24).	115890.08000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1052

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
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b. LEI (if any) of issuer. (1).	I7331LVCZKQKX5T7XV54
---------------------------------	----------------------

c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQBVPNL
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Description of other unique identifier.	Trade Identifier
---	------------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.00000000
------------	------------

b. Units	Number of contracts
----------	---------------------

c. Description of other units.	
--------------------------------	--

d. Currency. (3).	United Kingdom Pound
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e. Value. (4).	-9265.69000000
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f. Exchange rate.	0.72725784
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g. Percentage value compared to net assets of the Fund.	-0.00390526542
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	2951101.00000000
--------------------------	------------------

Description of currency sold.	United Kingdom Pound
-------------------------------	----------------------

ii. Amount and description of currency purchased.

Amount of currency purchased.	4048581.23000000
-------------------------------	------------------

Description of currency purchased.	United States Dollar
------------------------------------	----------------------

iii. Settlement date.	2021-11-10
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iv. Unrealized appreciation or depreciation. (24)	-9265.69000000
---	----------------

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1053

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Nasdaq Stockholm AB
- b. LEI (if any) of issuer. (1) 549300KBQIVNEJEZVL96
- c. Title of the issue or description of the investment. OMXS30 IND FUTURE SEP21
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00SHZ7CL5
- Description of other unique identifier. Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance -7.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Sweden Krona
- e. Value. (4) 1680.91000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.000708463126

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-equity
- b. Issuer type. (7)



**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) SWEDEN
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument [\(21\)](#) Future

- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Nasdaq Stockholm AB	549300KBQIVNEJEZVL96

- c. For futures and forwards (other than forward foreign currency contracts), provide:

- i. Payoff profile, selected from among the following (long, short). Short

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

- Index name. OMXS30 Index
- Index identifier, if any. QCU1 Index
- Narrative description. [\(27\)](#)
- iii. Expiration date. 2021-09-17
- iv. Aggregate notional amount or contract value on trade date. -1663264.19000000
- ISO Currency Code. Sweden Krona

v. Unrealized appreciation or depreciation. (24).	1680.91000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1054

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	United Internet AG
b. LEI (if any) of issuer. (1).	3VEKWPJHTD4NKMBVG947
c. Title of the issue or description of the investment.	United Internet AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005089031
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	623.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	26927.79000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011349415670

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) GERMANY
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1055

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Merck KGaA
- b. LEI (if any) of issuer. [\(1\)](#) 529900OAREIS0MOPTW25
- c. Title of the issue or description of the investment. Merck KGaA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006599905

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	536.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	127351.82000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.053675728365

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1056

### Item C.1. Identification of investment.

- a. Name of issuer (if any). QUALCOMM Inc
- b. LEI (if any) of issuer. [\(1\)](#) H1J8DDZKZP6H7RWC0H53
- c. Title of the issue or description of the investment. QUALCOMM Inc
- d. CUSIP (if any). 747525103

At least one of the following other identifiers:

- ISIN US7475251036

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 984.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 144342.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.060837085111

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1057

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CGI Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300WSRCZY73ZG3090

c. Title of the issue or description of the investment. CGI Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA12532H1047

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1595.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	142553.16000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.060082727469

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1058

### Item C.1. Identification of investment.

a. Name of issuer (if any).

K+S AG

b. LEI (if any) of issuer. (1)

529900YURAYD4IJX2J91

c. Title of the issue or description of the investment.

K+S AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000KSAG888

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1009.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

14383.11000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.006062134843

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1059

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RioCan Real Estate Investment Trust

b. LEI (if any) of issuer. [\(1\)](#) 549300S8HVUSEU3JBY60

c. Title of the issue or description of the investment. RioCan Real Estate Investment Trust

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7669101031

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3105.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	55152.42000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.023245418201

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1060

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Diageo PLC
b. LEI (if any) of issuer. (1)	213800ZVIELEA55JMJ32
c. Title of the issue or description of the investment.	Diageo PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0002374006
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1525.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	73310.82000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.030898746955

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1061

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Siemens AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	W38RGI023J3WT1HWRP32
c. Title of the issue or description of the investment.	Siemens AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0007236101
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	118.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. <a href="#">(4)</a> .	19575.58000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008250636030

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1062

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Textron Inc
b. LEI (if any) of issuer. (1)	3PPKBHUG1HD6BO7RNR87
c. Title of the issue or description of the investment.	Textron Inc
d. CUSIP (if any).	883203101

At least one of the following other identifiers:

- ISIN	US8832031012
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	720.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52322.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022052632854

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1063

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NN Group NV

b. LEI (if any) of issuer. [\(1\)](#) 724500OHYNDT9OY6Q215

c. Title of the issue or description of the investment. NN Group NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0010773842

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 985.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 51094.65000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.021535165766
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UGI Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	DX6GCWD4Q1JO9CRE5I40
c. Title of the issue or description of the investment.	UGI Corp
d. CUSIP (if any).	902681105

At least one of the following other identifiers:

- ISIN	US9026811052
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1317.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	60990.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025705931532

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1065

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Ally Financial Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300JBN1OSM8YNAI90

c. Title of the issue or description of the investment. Ally Financial Inc

d. CUSIP (if any). 02005N100

At least one of the following other identifiers:

- ISIN US02005N1000

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1228.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 64961.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.027379582996

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1066

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Lam Research Corp

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300I4GMO6D34U1T02
c. Title of the issue or description of the investment.	Lam Research Corp
d. CUSIP (if any).	512807108

At least one of the following other identifiers:

- ISIN	US5128071082
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	384.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	232250.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.097888158547

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1067****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Covetrus Inc
- b. LEI (if any) of issuer. [\(1\)](#) 5493009S30DUFCF75V87
- c. Title of the issue or description of the investment. Covetrus Inc
- d. CUSIP (if any). 22304C100

At least one of the following other identifiers:

- ISIN US22304C1009

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 280.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6325.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.002665919631

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1068

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | AutoZone Inc         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | GA3JGKJ41LJKXDN23E90 |
| c. Title of the issue or description of the investment. | AutoZone Inc         |

d. CUSIP (if any).	053332102
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At least one of the following other identifiers:

- ISIN	US0533321024
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	47.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	72810.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030687684448

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1069****Item C.1. Identification of investment.**

a. Name of issuer (if any). EssilorLuxottica SA

b. LEI (if any) of issuer. [\(1\)](#) 549300M3VH1A3ER1TB49

c. Title of the issue or description of the investment. EssilorLuxottica SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121667

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 493.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 96869.58000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.040828197531

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1070

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen

b. LEI (if any) of issuer. (1) 529900MUF4C20K50JS49

c. Title of the issue or description of the investment. Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	DE0008430026
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	212.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	61876.12000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.026079295996

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1071****Item C.1. Identification of investment.**

- a. Name of issuer (if any). LCH Limited
- b. LEI (if any) of issuer. [\(1\)](#) F226TOH6YD6XJB17KS62
- c. Title of the issue or description of the investment. Long: SS25UF6 IRS AUD R F .87200 IS25UF6 CCPVANILLA / Short: SS25UF6 IRS AUD P V 06MBBSW IS25UG7 CCPVANILLA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS25UF6
- Description of other unique identifier. Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 8630000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. [\(3\)](#) Australia Dollar
- e. Value. [\(4\)](#) -225558.61000000
- f. Exchange rate. 1.36696100
- g. Percentage value compared to net assets of the Fund. -0.09506752774

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-interest rate

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer.

N/A

Title of issue.

N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

N/A

If other identifier provided, indicate the type of identifier used.

N/A

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	0.87200000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	22698.78000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-2679.57000000

ii. Termination or maturity date.	2030-11-13
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iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	8630000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-225558.61000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1072

### Item C.1. Identification of investment.

a. Name of issuer (if any). Ameriprise Financial Inc

b. LEI (if any) of issuer. (1) 6ZLKQF7QB6JAEKQS5388

c. Title of the issue or description of the investment. Ameriprise Financial Inc

d. CUSIP (if any). 03076C106

At least one of the following other identifiers:

- ISIN US03076C1062

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 250.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 68227.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.028756249867

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1073**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Citibank, National Association

b. LEI (if any) of issuer. [\(1\)](#) E57ODZWZ7FF32TWEFA76

c. Title of the issue or description of the investment. Long: IS28R10 TRS USD R E IS28R10 / Short: IS28R10 TRS USD P E IS28R21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used IS28R10

Description of other unique identifier. Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1.00000000

b. Units Number of contracts

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	-82340.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.03470434596

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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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>	Swap
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76



i. Amount and description of currency sold.

Amount of currency sold.	68000.00000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	68000.00000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-04-19

iv. Unrealized appreciation or depreciation. (24) -82340.04000000

v. Unrealized appreciation or depreciation. (24) -82340.04000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1074

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HCA Healthcare Inc
b. LEI (if any) of issuer. (1)	529900PH4ZGUH2MNEU89
c. Title of the issue or description of the investment.	HCA Healthcare Inc
d. CUSIP (if any).	40412C101

At least one of the following other identifiers:

- ISIN US40412C1018

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	514.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4) 130031.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.054805241743

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1075

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBBZJV3
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	47540.03000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.020036978951

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 3034671.51000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 226588300.00000000

Description of currency purchased. Russia Ruble

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) 47540.03000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Weatherford International PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900LPBDSCQDJKHQ39
c. Title of the issue or description of the investment.	Weatherford International PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BLNN3691
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000006642460

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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. [\(10\)](#)

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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1077

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Imperial Oil Ltd

b. LEI (if any) of issuer. (1) 549300JZNB745JT5WY51

c. Title of the issue or description of the investment. Imperial Oil Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA4530384086

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1534.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 40597.84000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.017111012877

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1078

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Deutsche Post AG

b. LEI (if any) of issuer. <a href="#">(1)</a>	8ER8GIG7CSMVD8VUFE78
c. Title of the issue or description of the investment.	Deutsche Post AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005552004
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	35154.54000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014816792880

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1079

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Otis Worldwide Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300ZLBKR8VSU25153
- c. Title of the issue or description of the investment. Otis Worldwide Corp
- d. CUSIP (if any). 68902V107

At least one of the following other identifiers:

- ISIN US68902V1070

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 293.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 27020.46000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.011388473845

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
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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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1080

Item C.1. Identification of investment.

a. Name of issuer (if any).	KLA Corp
b. LEI (if any) of issuer. (1)	549300H0BF5JCG96TJ81
c. Title of the issue or description of the investment.	KLA Corp

d. CUSIP (if any).	482480100
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At least one of the following other identifiers:

- ISIN	US4824801009
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	609.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	207035.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.087260541502

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1081****Item C.1. Identification of investment.**

a. Name of issuer (if any). Glencore PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138002658CPO9NBH955

c. Title of the issue or description of the investment. Glencore PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00B4T3BW64

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5705.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 25716.61000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.010838932437

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JERSEY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1082

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AES Corp/The

b. LEI (if any) of issuer. (1) 2NUNNB7D43COUIRE5295

c. Title of the issue or description of the investment. AES Corp/The

d. CUSIP (if any). 00130H105

At least one of the following other identifiers:

- ISIN	US00130H1059
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4046.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96578.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040705312005

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1083**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Northrop Grumman Corp
- b. LEI (if any) of issuer. (1)

RIMU48P07456QXSO0R61
- c. Title of the issue or description of the investment.

Northrop Grumman Corp
- d. CUSIP (if any).

666807102

At least one of the following other identifiers:

- ISIN

US6668071029

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance

198.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

72804.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.030685387404

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1084

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Telefonaktiebolaget LM Ericsson
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300W9JLPW15XIFM52
c. Title of the issue or description of the investment.	Telefonaktiebolaget LM Ericsson
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000108656
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**Item C.2. Amount of each investment.**



Balance. (2)

a. Balance	4594.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	54416.40000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.022935203478

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1085

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Hartford Financial Services Group Inc/The
- b. LEI (if any) of issuer. [\(1\)](#) IU7C3FTM7Y3BQM112U94
- c. Title of the issue or description of the investment. Hartford Financial Services Group Inc/The
- d. CUSIP (if any). 416515104

At least one of the following other identifiers:

- ISIN US4165151048

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 878.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 59019.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.024875156087

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1086

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Diamondback Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300R22LSX6OHWEN64

c. Title of the issue or description of the investment. Diamondback Energy Inc

d. CUSIP (if any). 25278X109

At least one of the following other identifiers:

- ISIN US25278X1090

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	286.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22062.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009298619102

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1087

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Electronic Arts Inc
- b. LEI (if any) of issuer. (1)

549300O7A67PUEYKDL45
- c. Title of the issue or description of the investment.

Electronic Arts Inc
- d. CUSIP (if any).

285512109

At least one of the following other identifiers:

- ISIN

US2855121099

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

495.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

71878.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.030295248198

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1088

**Item C.1. Identification of investment.**

a. Name of issuer (if any). McKesson Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300WZWOM80UCFSF54

c. Title of the issue or description of the investment. McKesson Corp

d. CUSIP (if any). 58155Q103

At least one of the following other identifiers:

- ISIN US58155Q1031

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 241.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	49197.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020735663835

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1089

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Skandinaviska Enskilda Banken AB
b. LEI (if any) of issuer. (1)	F3JS33DEI6XQ4ZBPTN86
c. Title of the issue or description of the investment.	Skandinaviska Enskilda Banken AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000148884
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3315.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	44460.61000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.018739077504

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1090**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Leggett & Platt Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	DKOVQUCDW4ZLYCUD4T55
c. Title of the issue or description of the investment.	Leggett & Platt Inc
d. CUSIP (if any).	524660107

At least one of the following other identifiers:

- ISIN	US5246601075
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	679.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. (4).	32856.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013848354962

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for 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	33001.92000000

loan.

## Schedule of Portfolio Investments Record: 1091

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Regions Financial Corp
b. LEI (if any) of issuer. (1)	CW05CS5KW59QTC0DG824
c. Title of the issue or description of the investment.	Regions Financial Corp
d. CUSIP (if any).	7591EP100

At least one of the following other identifiers:

- ISIN	US7591EP1005
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1804.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36855.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015533799323

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1092

<b>Item C.1. Identification of investment.</b>	
a. Name of issuer (if any).	Antero Resources Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	APVBKPOULHUX7YZLKU17
c. Title of the issue or description of the investment.	Antero Resources Corp
d. CUSIP (if any).	03674X106
At least one of the following other identifiers:	
- ISIN	US03674X1063
<b>Item C.2. Amount of each investment.</b>	
Balance. <a href="#">(2)</a>	
a. Balance	1271.00000000
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>	17438.12000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007349748062

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	G5GSEF7VJP517OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21DLKBB5RM2
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Malaysia Ringgit
e. Value. <a href="#">(4)</a>	5939.02000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.002503154052

**Item C.3. Payoff profile.**

a. Payoff profile. <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
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold. 5674700.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 1370700.48000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5939.02000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1094

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Verisk Analytics Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300I1YSWNIRKBWP67
c. Title of the issue or description of the investment.	Verisk Analytics Inc
d. CUSIP (if any).	92345Y106

At least one of the following other identifiers:

- ISIN	US92345Y1064
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	637.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	128521.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.054168560184

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.



N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1095

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Humana Inc           |
| b. LEI (if any) of issuer. (1)                          | 529900YLDW34GJAO4J06 |
| c. Title of the issue or description of the investment. | Humana Inc           |
| d. CUSIP (if any).                                      | 444859102            |

At least one of the following other identifiers:

- ISIN	US4448591028
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 169.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 68515.98000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.028877837247       |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1096

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Onex Corp

b. LEI (if any) of issuer. [\(1\)](#) 894500LB8PNE5C7CEN88

c. Title of the issue or description of the investment.	Onex Corp
d. CUSIP (if any).	68272K103
At least one of the following other identifiers:	
- ISIN	CA68272K1030

#### **Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	648.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	45403.40000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.019136440808

#### **Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### **Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### **Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### **Item C.9. Debt securities.**

N/A

#### **Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1097

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PVH Corp
- b. LEI (if any) of issuer. (1)

123WALMHY1GZXG2YDL90
- c. Title of the issue or description of the investment.

PVH Corp
- d. CUSIP (if any).

693656100

At least one of the following other identifiers:

- ISIN

US6936561009

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

229.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

23996.91000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.010114120259

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 1098

Item C.1. Identification of investment.

a. Name of issuer (if any).	National Retail Properties Inc
b. LEI (if any) of issuer. (1)	5493008JKH5SOTI0JS97
c. Title of the issue or description of the investment.	National Retail Properties Inc
d. CUSIP (if any).	637417106

At least one of the following other identifiers:

- ISIN	US6374171063
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	864.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	41135.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017337429754

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1099

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Tapestry Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300LJNVY5SW3VTN33
- c. Title of the issue or description of the investment. Tapestry Inc
- d. CUSIP (if any). 876030107

At least one of the following other identifiers:

- ISIN US8760301072

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 597.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 24071.04000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.010145364271

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1100

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kroger Co/The
b. LEI (if any) of issuer. (1)	6CPEOKI6OYJ13Q6O7870
c. Title of the issue or description of the investment.	Kroger Co/The
d. CUSIP (if any).	501044101
At least one of the following other identifiers:	
- ISIN	US5010441013



**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1741.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	80138.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.033776336020

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1101

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Atlas Copco AB
- b. LEI (if any) of issuer. [\(1\)](#) 213800T8PC8Q4FYJZR07
- c. Title of the issue or description of the investment. Atlas Copco AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0011166610

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 436.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 29973.82000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.012633244035

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) SWEDEN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1102

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Solvay SA

b. LEI (if any) of issuer. [\(1\)](#) 549300MMVL80RTBP3O28

c. Title of the issue or description of the investment. Solvay SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0003470755

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	330.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	43193.97000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.018205219216

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) BELGIUM

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1103

### Item C.1. Identification of investment.

a. Name of issuer (if any).

United Airlines Holdings Inc

b. LEI (if any) of issuer. (1)

98450079DA0B78DD6764

c. Title of the issue or description of the investment.

United Airlines Holdings Inc

d. CUSIP (if any).

910047109

At least one of the following other identifiers:

- ISIN

US9100471096

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

315.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14650.65000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006174896517

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1104

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fortive Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300MU9YQJYHDQEF63

c. Title of the issue or description of the investment. Fortive Corp

d. CUSIP (if any). 34959J108

At least one of the following other identifiers:

- ISIN US34959J1088

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 674.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49788.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020984604386

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1105

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Church & Dwight Co Inc
b. LEI (if any) of issuer. (1)	POOXSI30AWAQGYJZC921
c. Title of the issue or description of the investment.	Church & Dwight Co Inc
d. CUSIP (if any).	171340102

At least one of the following other identifiers:

- ISIN	US1713401024
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1639.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137118.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057792250177

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1106

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Melrose Industries PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800RGNXXZY2M7TR85
c. Title of the issue or description of the investment.	Melrose Industries PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BNR5MZ78
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	8829.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound

e. Value. <a href="#">(4)</a> .	20386.86000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.008592571033

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1107

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Epiroc AB
b. LEI (if any) of issuer. (1)	5493004Q73OEYW1SPE91
c. Title of the issue or description of the investment.	Epiroc AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0015658117
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	520.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	9882.54000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.004165252860

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1108

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cie de Saint-Gobain

b. LEI (if any) of issuer. [\(1\)](#) NFONVGN05Z0FMN5PEC35

c. Title of the issue or description of the investment. Cie de Saint-Gobain

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000125007

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 254.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 18413.20000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.007760720824
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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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)	FRANCE
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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
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UPM-Kymmene Oyj
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800EC6PW5VU4J9U64
c. Title of the issue or description of the investment.	UPM-Kymmene OYJ
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI0009005987
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1348.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	54915.59000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.023145600053

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FINLAND
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1110

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Synopsys Inc

b. LEI (if any) of issuer. [\(1\)](#) QG7T915N9S0NY5UKNE63

c. Title of the issue or description of the investment. Synopsys Inc

d. CUSIP (if any). 871607107

At least one of the following other identifiers:

- ISIN US8716071076

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 974.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 323601.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.136390356794

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1111

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Canadian National Railway Co



b. LEI (if any) of issuer. <a href="#">(1)</a>	3SU7BEP7TH9YEQOZCS77
c. Title of the issue or description of the investment.	Canadian National Railway Co
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1363751027
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	661.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	77749.30000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.032769459497

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	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
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1112

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

IGM Financial Inc

b. LEI (if any) of issuer. (1)

254900RYHLVJNTUFDA95

c. Title of the issue or description of the investment.

IGM Financial Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA4495861060

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1289.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

47007.40000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.019812488220

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                        |
|---|------------------------|
| a. ISO country code. <a href="#">(8)</a>            | 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1113

**Item C.1. Identification of investment.**

- |   |             |
|---|-------------|
| a. Name of issuer (if any).                             | Ovintiv Inc |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A         |
| c. Title of the issue or description of the investment. | Ovintiv Inc |

d. CUSIP (if any).	69047Q102
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At least one of the following other identifiers:

- ISIN	US69047Q1022
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	398.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10849.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004572794808

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1114****Item C.1. Identification of investment.**

a. Name of issuer (if any). Apple Inc

b. LEI (if any) of issuer. [\(1\)](#) HWUPKR0MPOU8FGXBT394

c. Title of the issue or description of the investment. Apple Inc

d. CUSIP (if any). 037833100

At least one of the following other identifiers:

- ISIN US0378331005

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1628.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 247179.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.104180103148

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1115

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Wickes Group PLC

b. LEI (if any) of issuer. (1) 213800IEX9ZXJRAOL133

c. Title of the issue or description of the investment. Wickes Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	GB00BL6C2002
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	782.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2601.82000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.001096604536

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1116****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Restaurant Brands International Inc
- b. LEI (if any) of issuer. [\(1\)](#) 5299009RXTX9DN9AKJ98
- c. Title of the issue or description of the investment. Restaurant Brands International Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA76131D1033

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 668.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 42918.46000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.018089098379

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**



a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1117

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Standard Chartered Bank

b. LEI (if any) of issuer. (1) RILFO74KP1CM8P6PCT96

c. Title of the issue or description of the investment. PURCHASED USD / SOLD TWD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HOKBB1QD7

Description of other unique identifier.	Trade Identifier
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-27363.15000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	-0.01153290943

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	46730800.00000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1669553.41000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2021-10-21

iv. Unrealized appreciation or depreciation.

(24) -27363.15000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1118

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Erste Group Bank AG
b. LEI (if any) of issuer. (1)	PQOH26KWDF7CG10L6792
c. Title of the issue or description of the investment.	Erste Group Bank AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AT0000652011
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	821.00000000
------------	--------------

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	32781.87000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.013816769555

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	AUSTRIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1119

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Eurofins Scientific SE

b. LEI (if any) of issuer. (1)

529900JEHFM47DYY3S57

c. Title of the issue or description of the investment.

Eurofins Scientific SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0014000MR3

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1160.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

164593.56000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.069372225832

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

LUXEMBOURG

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1120

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Danaher Corp

b. LEI (if any) of issuer. [\(1\)](#) S4BKK9OTCEWQ3YHPFM11

c. Title of the issue or description of the investment. Danaher Corp

d. CUSIP (if any). 235851102

At least one of the following other identifiers:

- ISIN US2358511028

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 776.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	251548.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.106021497823

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1121

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Board of Trade
b. LEI (if any) of issuer. (1)	549300EX04Q2QBFQTQ27
c. Title of the issue or description of the investment.	CORN FUTURE MAR22
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00R1WMBC6
Description of other unique identifier.	Bloomberg Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-45909.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01934959805

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Corn

Index identifier, if any. C H2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1728434.14000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -45909.14000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1122

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Weatherford International PLC

b. LEI (if any) of issuer. (1)

529900LPBDSCQDJKHQ39

c. Title of the issue or description of the investment.

Weatherford International PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BL3HR700

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

20.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.000002275970

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-equity

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Warrant

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	N/A	N/A

ii. Type, selected from among the following (put, call). Respond call for warrants.

☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.

☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. Weatherford International PLC

Title of issue. Weatherford International PLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). IE00BLNN3691

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 99.96000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2023-11-26

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. (24).	5.40000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1123

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1).	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED TWD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GEKBB3V97
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	Taiwan New Dollar
e. Value. (4).	38446.86000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	0.016204426555

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**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>	TAIWAN
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 <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	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	2835916.45000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	79156100.00000000
Description of currency purchased.	Taiwan New Dollar

iii. Settlement date.	2021-10-21
-----------------------	------------

iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	38446.86000000
---	----------------

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1124

### Item C.1. Identification of investment.

- a. Name of issuer (if any). TEGNA Inc
- b. LEI (if any) of issuer. (1) 549300YC5EDBGX85AO10
- c. Title of the issue or description of the investment. TEGNA Inc
- d. CUSIP (if any). 87901J105

At least one of the following other identifiers:

- ISIN US87901J1051

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 850.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 15062.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006348270646

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1125

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Adecco Group AG

b. LEI (if any) of issuer. [\(1\)](#) NI14Y5UMU60O7JE9P611

c. Title of the issue or description of the investment. Adecco Group AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012138605

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	233.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	12961.17000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.005462821341

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1126

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Dassault Systemes SE

b. LEI (if any) of issuer. (1)

96950065LBWY0APQIM86

c. Title of the issue or description of the investment.

Dassault Systemes SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0014003TT8

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3230.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

184484.69000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.077755858596

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1127

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Barclays Bank PLC

b. LEI (if any) of issuer. [\(1\)](#) G5GSEF7VJP5I7OUK5573

c. Title of the issue or description of the investment. PURCHASED MYR / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21DCKBBPLV0

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-2592.09000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00109250357

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) MALAYSIA

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	1344554.22000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	5579900.00000000
Description of currency purchased.	Malaysia Ringgit

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation.  
(24) -2592.09000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1128****Item C.1. Identification of investment.**

a. Name of issuer (if any).	voestalpine AG
b. LEI (if any) of issuer. (1)	529900ZAXBMQDIWPNB72
c. Title of the issue or description of the investment.	voestalpine AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN AT0000937503

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	636.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries

e. Value. <a href="#">(4)</a> .	28871.19000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.012168512016

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) AUSTRIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1129

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UBS AG
b. LEI (if any) of issuer. (1)	BFM8T61CT2L1QCEMIK50
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CLP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GQKBB290K
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	5001.11000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	0.002107847550

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 540025900.00000000

Description of currency sold. Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 702472.72000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5001.11000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ANSYS Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300VJV8H15Z5FJ571
c. Title of the issue or description of the investment.	ANSYS Inc
d. CUSIP (if any).	03662Q105

At least one of the following other identifiers:

- ISIN	US03662Q1058
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	635.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	232003.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.097783935976

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1131

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

AMERCO

b. LEI (if any) of issuer. (1)

5493003WIDMLDHYC6Y24

c. Title of the issue or description of the investment.

AMERCO

d. CUSIP (if any).

023586100

At least one of the following other identifiers:

- ISIN

US0235861004

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

94.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

62148.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.026193929022

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1132

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Poste Italiane SpA

b. LEI (if any) of issuer. <a href="#">(1)</a>	815600354DEDBD0BA991
c. Title of the issue or description of the investment.	Poste Italiane SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0003796171
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	5111.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	69294.61000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.029206011060

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	ITALY
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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1133****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Regeneron Pharmaceuticals Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300RCBFWIRX3HYQ56
- c. Title of the issue or description of the investment. Regeneron Pharmaceuticals Inc
- d. CUSIP (if any). 75886F107

At least one of the following other identifiers:

- ISIN US75886F1075

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 66.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44444.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018732245379

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- |   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1134

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | Yamana Gold Inc      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 54930002VY22NXG01418 |
| c. Title of the issue or description of the investment. | Yamana Gold Inc      |

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CA98462Y1007
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7199.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	31782.53000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.013395571787

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1135****Item C.1. Identification of investment.**

a. Name of issuer (if any). Vodafone Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800TB53ELEUKM7Q61

c. Title of the issue or description of the investment. Vodafone Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BH4HKS39

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 17886.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 30040.81000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.012661478708

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1136

**Item C.1. Identification of investment.**

a. Name of issuer (if any). H&R Real Estate Investment Trust

b. LEI (if any) of issuer. [\(1\)](#) 549300TGNP6B6GUVGW10

c. Title of the issue or description of the investment. H&R Real Estate Investment Trust

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	CA4039254079
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3643.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	47932.31000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.020202315534

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1137****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Jefferies Financial Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300HOF34RGOJ5YL07
- c. Title of the issue or description of the investment. Jefferies Financial Group Inc
- d. CUSIP (if any). 47233W109

At least one of the following other identifiers:

- ISIN US47233W1099

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1464.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 54109.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.022805827222

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1138

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Schibsted ASA
b. LEI (if any) of issuer. <a href="#">(1)</a>	5967007LIEEXZXHT0036
c. Title of the issue or description of the investment.	Schibsted ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010736879
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1054.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	49049.48000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.020673175812

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NORWAY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1139

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Teleflex Inc

b. LEI (if any) of issuer. (1)

UUL85LWXB4NGSWWXIQ25

c. Title of the issue or description of the investment.

Teleflex Inc

d. CUSIP (if any).

879369106

At least one of the following other identifiers:

- ISIN

US8793691069

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

270.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

106774.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.045002756581

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1140

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Demant A/S

b. LEI (if any) of issuer. [\(1\)](#) 213800RM6L9LN78BVA56

c. Title of the issue or description of the investment. Demant A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060738599

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2432.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	137950.18000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.058142682135

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) DENMARK

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1141

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Signature Bank/New York NY

b. LEI (if any) of issuer. (1)

VLP5AP0XK2GM6GKD1007

c. Title of the issue or description of the investment.

Signature Bank/New York NY

d. CUSIP (if any).

82669G104

At least one of the following other identifiers:

- ISIN

US82669G1040

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

215.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

55755.95000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.023499791576

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No



**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 1142****Item C.1. Identification of investment.**

a. Name of issuer (if any). The Montreal Exchange / Bourse De Montreal

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. S+P/TSX 60 IX FUT SEP21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00XGXFY60

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance -14.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-78370.82000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	-0.03303141522

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-equity

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	S&P/TSX 60 Index
Index identifier, if any.	PTU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-16
iv. Aggregate notional amount or contract value on trade date.	-3344843.46000000
ISO Currency Code.	Canada Dollar
v. Unrealized appreciation or depreciation. (24)	-78370.82000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1143

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	London Metal Exchange
b. LEI (if any) of issuer. (1)	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME ZINC FUTURE NOV21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BBG00DDR0266

Description of other unique identifier.

Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	-6.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	-7744.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00326414572

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-commodity

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Zinc

Index identifier, if any.

LXX1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

-442967.94000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

-7744.56000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1144

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

Howmet Aerospace Inc

b. LEI (if any) of issuer. [\(1\)](#)

549300HO5WFZUT5N2T22

c. Title of the issue or description of the investment.

Howmet Aerospace Inc

d. CUSIP (if any).

443201108

At least one of the following other identifiers:

- ISIN

US4432011082

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	824.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	26162.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011026653608

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1145

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Automatic Data Processing Inc

b. LEI (if any) of issuer. (1)

HGBOLILQXWER4SAL2I23

c. Title of the issue or description of the investment.

Automatic Data Processing Inc

d. CUSIP (if any).

053015103

At least one of the following other identifiers:

- ISIN

US0530151036

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

831.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

173712.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.073215530079

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1146

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Goldman Sachs Bank USA

b. LEI (if any) of issuer. [\(1\)](#) KD3XUN7C6T14HNAYLU02

c. Title of the issue or description of the investment. PURCHASED TWD / SOLD USD

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HCKBB7NRD

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**



Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	3377.11000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	0.001423370620

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) TAIWAN  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	965294.01000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	26675900.00000000
Description of currency purchased.	Taiwan New Dollar

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation.  
(24) 3377.11000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1147

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Fortis Inc/Canada
b. LEI (if any) of issuer. (1)	549300MQYQ9Y065XPR71
c. Title of the issue or description of the investment.	Fortis Inc/Canada
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN CA3495531079

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2662.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	Canada Dollar
e. Value. (4)	121954.27000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.051400790891

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1148

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Southwestern Energy Co
b. LEI (if any) of issuer. (1)	EFWMP121W54QV9MGOP87
c. Title of the issue or description of the investment.	Southwestern Energy Co
d. CUSIP (if any).	845467109

At least one of the following other identifiers:

- ISIN	US8454671095
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2381.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10833.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004566080697

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	10606.50000000

## Schedule of Portfolio Investments Record: 1149

<b>Item C.1. Identification of investment.</b>	
a. Name of issuer (if any).	UBS Switzerland AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WOIFUSNYH0FL22
c. Title of the issue or description of the investment.	Long: IS253Z7 TRS USD R E IS253Z7 USDJPYVARSWAP 09302020 / Short: IS253Z7 TRS USD P E IS25409 USDJPYVARSWAP 09302020
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS253Z7
Description of other unique identifier.	Internal Identifier
<b>Item C.2. Amount of each investment.</b>	
Balance. <a href="#">(2)</a>	
a. Balance	1.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-148269.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.06249190924

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**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
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Swap
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

UBS Switzerland AG

549300WOIFUSNYH0FL22

i. Amount and description of currency sold.

Amount of currency sold.	61000.00000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	61000.00000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation.  
(24) -148269.22000000

v. Unrealized appreciation or depreciation.  
(24) -148269.22000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1150

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Vonovia SE
b. LEI (if any) of issuer. (1)	5299005A2ZEP6AP7KM81
c. Title of the issue or description of the investment.	Vonovia SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN DE000A1ML7J1

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1235.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	83375.92000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.035140944464

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1151

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Edenred
b. LEI (if any) of issuer. (1)	9695006LOD5B2D7Y0N70
c. Title of the issue or description of the investment.	Edenred
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0010908533
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	463.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	26261.13000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011068434518

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1152

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Vermilion Energy Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	WT03B8BB1IX8WI9ZGV02
c. Title of the issue or description of the investment.	Vermilion Energy Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA9237251058
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	920.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. (4).	6139.90000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.002587820139

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 1153

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Mid-America Apartment Communities Inc
b. LEI (if any) of issuer. (1)	549300FQZKFR5YNSHZ21
c. Title of the issue or description of the investment.	Mid-America Apartment Communities Inc
d. CUSIP (if any).	59522J103

At least one of the following other identifiers:

- ISIN	US59522J1034
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	487.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93684.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039485632278

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1154

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Prudential Financial Inc

b. LEI (if any) of issuer. [\(1\)](#) 5PRBRS5FEH7NREC8OR45

c. Title of the issue or description of the investment. Prudential Financial Inc

d. CUSIP (if any). 744320102

At least one of the following other identifiers:

- ISIN US7443201022

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 336.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 35575.68000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.014994293258
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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)	Equity-common
--------------------	---------------

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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Manulife Financial Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007GBX87QOZACS27
c. Title of the issue or description of the investment.	Manulife Financial Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA56501R1064
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2171.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	42279.13000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.017819636165

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1156

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

MercadoLibre Inc

b. LEI (if any) of issuer. (1)

549300DKPDN9M5S8GB14

c. Title of the issue or description of the investment.

MercadoLibre Inc

d. CUSIP (if any).

58733R102

At least one of the following other identifiers:

- ISIN

US58733R1023

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

134.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

250238.30000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.105469423345

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1157

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ArcelorMittal SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	2EULGUTUI56JI9SAL165
c. Title of the issue or description of the investment.	ArcelorMittal SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	LU1598757687
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	987.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	33103.96000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.013952522741

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1158****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Telia Co AB
- b. LEI (if any) of issuer. (1) 213800FSR9RNDUOTXO25
- c. Title of the issue or description of the investment. Telia Co AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000667925

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 12753.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Sweden Krona
- e. Value. (4) 54829.80000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.023109441632

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

**Item C.5. Country of investment or issuer.**

- |                                     |        |
|-------------------------------------|--------|
| a. ISO country code. (8)            | SWEDEN |
| b. Investment ISO country code. (9) |        |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1159

**Item C.1. Identification of investment.**

- |   |                          |
|---|--------------------------|
| a. Name of issuer (if any).                             | Digital Realty Trust Inc |
| b. LEI (if any) of issuer. (1)                          | 549300HKCZ31D08NEI41     |
| c. Title of the issue or description of the investment. | Digital Realty Trust Inc |

d. CUSIP (if any).	253868103
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At least one of the following other identifiers:

- ISIN	US2538681030
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	378.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	61957.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026113798016

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1160****Item C.1. Identification of investment.**

a. Name of issuer (if any). Nasdaq Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300L8X1Q78ERXFD06

c. Title of the issue or description of the investment. Nasdaq Inc

d. CUSIP (if any). 631103108

At least one of the following other identifiers:

- ISIN US6311031081

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 753.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 147422.34000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.062134969698

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1161

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Agricultural Bank of China Ltd

b. LEI (if any) of issuer. (1) 549300E7TSGLCOVSY746

c. Title of the issue or description of the investment. Agricultural Bank of China Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	CNE100000Q43
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	420000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	140799.92000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.059343778987

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1162****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Coca-Cola Europacific Partners PLC
- b. LEI (if any) of issuer. (1) 549300LTH67W4GWMRF57
- c. Title of the issue or description of the investment. Coca-Cola Europacific Partners PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BDCPN049

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1012.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 59272.79000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.024982055030

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1163

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Grifols SA

b. LEI (if any) of issuer. [\(1\)](#)

959800HSSNXWRKBK4N60

c. Title of the issue or description of the investment.

Grifols SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

ES0171996087

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2271.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	55518.02000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.023399509805

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SPAIN  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1164

### Item C.1. Identification of investment.

a. Name of issuer (if any).

State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)

571474TGEMMWANRLN572

c. Title of the issue or description of the investment.

PURCHASED THB / SOLD USD

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

21HQKBB4CMV

Description of other unique identifier.

Trade Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Thailand Baht

e. Value. (4)

18316.39000000

f. Exchange rate.

32.23551724

g. Percentage value compared to net assets of the Fund.

0.007719917738

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) THAILAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 962216.97000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 31608000.00000000

Description of currency purchased. Thailand Baht

iii. Settlement date. 2021-10-07

iv. Unrealized appreciation or depreciation. (24) 18316.39000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1165

### Item C.1. Identification of investment.

a. Name of issuer (if any). Royal Mail PLC

b. LEI (if any) of issuer. (1) 213800TCZZU84G8Z2M70

c. Title of the issue or description of the investment. Royal Mail PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BDVZY77

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3581.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 24389.29000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.010279498989

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1166

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bombardier Inc

b. LEI (if any) of issuer. [\(1\)](#) W7L3VLU8EHQY34Z36697

c. Title of the issue or description of the investment. Bombardier Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0977512007

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 7317.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	10671.17000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.004497641433

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1167

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Xilinx Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	6EY4K7ZMF9UX1CU6KC79
c. Title of the issue or description of the investment.	Xilinx Inc
d. CUSIP (if any).	983919101

At least one of the following other identifiers:

- ISIN	US9839191015
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### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	811.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	126183.49000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.053183305377

### Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1168

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Naturgy Energy Group SA
b. LEI (if any) of issuer. <a href="#">(1)</a>	TL2N6M87CW970S5SV098
c. Title of the issue or description of the investment.	Naturgy Energy Group SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0116870314
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2625.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries

e. Value. (4).	67521.55000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.028458708926

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	SPAIN
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 1169

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Harley-Davidson Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	ZDNAWZWXIKMWI51R2A08
c. Title of the issue or description of the investment.	Harley-Davidson Inc
d. CUSIP (if any).	412822108

At least one of the following other identifiers:

- ISIN	US4128221086
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## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	457.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	18065.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007614051411

## Item C.3. Payoff profile.

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1170

**Item C.1. Identification of investment.**

a. Name of issuer (if any). WW Grainger Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300TWZSP6O1IH2V34

c. Title of the issue or description of the investment. WW Grainger Inc

d. CUSIP (if any). 384802104

At least one of the following other identifiers:

- ISIN US3848021040

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 196.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 85005.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.035827646788
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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)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Equifax Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004MCF8JDC86VS77
c. Title of the issue or description of the investment.	Equifax Inc
d. CUSIP (if any).	294429105

At least one of the following other identifiers:

- ISIN	US2944291051
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	383.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	104275.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043949648361

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1172

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Franco-Nevada Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Franco-Nevada Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA3518581051

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

739.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

107805.61000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.045437471082

**Item C.3. Payoff profile.**



a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1173

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fifth Third Bancorp

b. LEI (if any) of issuer. <a href="#">(1)</a>	THRNG6BD57P9QWTQLG42
c. Title of the issue or description of the investment.	Fifth Third Bancorp
d. CUSIP (if any).	316773100

At least one of the following other identifiers:

- ISIN	US3167731005
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1167.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	45349.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019113773832

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1174

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). iShares Russell 1000 Value ETF
- b. LEI (if any) of issuer. [\(1\)](#) 549300KLSYN5NN4YNM90
- c. Title of the issue or description of the investment. iShares Russell 1000 Value ETF
- d. CUSIP (if any). 464287598

At least one of the following other identifiers:

- ISIN US4642875987

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 41760.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6810638.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.870520238750

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Registered fund

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 48927.00000000

## Schedule of Portfolio Investments Record: 1175

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Prudential PLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493001Z3ZE83NGK8Y12

c. Title of the issue or description of the investment.	Prudential PLC
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	GB0007099541
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1555.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	32397.83000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.013654905934

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1176****Item C.1. Identification of investment.**

a. Name of issuer (if any). T-Mobile US Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300QHIIJYOHPCPG31

c. Title of the issue or description of the investment. T-Mobile US Inc

d. CUSIP (if any). 872590104

At least one of the following other identifiers:

- ISIN US8725901040

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 970.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 132909.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056018114633

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 1177

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Novartis AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493007HIVTX6SY6XD66
c. Title of the issue or description of the investment.	Novartis AG

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	CH0012005267
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	923.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Switzerland Franc
e. Value. <a href="#">(4)</a>	85369.07000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.035981009239

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWITZERLAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1178

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Segro PLC

b. LEI (if any) of issuer. [\(1\)](#)

213800XC35KGM9NFC641

c. Title of the issue or description of the investment.

Segro PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B5ZN1N88

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

5086.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United Kingdom Pound

e. Value. [\(4\)](#)

89890.38000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.037886632633

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1179

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America, National Association
- b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment. PURCHASED USD / SOLD EUR
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GUKBB3CGX
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	41925.42000000
f. Exchange rate.	0.84581731
g. Percentage value compared to net assets of the Fund.	0.017670555909

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <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? ☐ 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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).	Forward	
b. Counterparty.		
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).		
Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	7319890.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	8696146.44000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

iv. Unrealized appreciation or depreciation. (24).

41925.42000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1180

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kimberly-Clark Corp
b. LEI (if any) of issuer. (1).	MP3J6QPYPGN75NVW2S34
c. Title of the issue or description of the investment.	Kimberly-Clark Corp
d. CUSIP (if any).	494368103
At least one of the following other identifiers:	
- ISIN	US4943681035

Item C.2. Amount of each investment.

Balance. (2).

a. Balance	706.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	97293.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.041007021344

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1181

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Mettler-Toledo International Inc

b. LEI (if any) of issuer. (1)

5493000BD5GJNUDIUG10

c. Title of the issue or description of the investment.

Mettler-Toledo International Inc

d. CUSIP (if any).

592688105

At least one of the following other identifiers:

- ISIN

US5926881054

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

105.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

163047.15000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.068720451220

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1182

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nordea Bank Abp
b. LEI (if any) of issuer. (1)	529900ODI3047E2LIV03
c. Title of the issue or description of the investment.	Nordea Bank Abp
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	FI4000297767

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	3090.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	36292.18000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.015296280771

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FINLAND
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1183

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Gap Inc/The

b. LEI (if any) of issuer. (1)

T2ZG1WRWZ4BUCMQL9224

c. Title of the issue or description of the investment.

Gap Inc/The

d. CUSIP (if any).

364760108

At least one of the following other identifiers:

- ISIN

US3647601083

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

852.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22773.96000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009598676255

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ 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: 1184

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Wm Morrison Supermarkets PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800IN6LSRGTZSOS29

c. Title of the issue or description of the investment. Wm Morrison Supermarkets PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0006043169

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance 13410.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	53339.07000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.022481134800

#### ***Item C.3. Payoff profile.***

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### ***Item C.4. Asset and issuer type.***

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1185

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Mercantile Exchange

b. LEI (if any) of issuer. (1)

SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment.

Long: SS1RHI5 IRS USD R F 2.60500 IS1RHI5 CCPVANILLA / Short: SS1RHI5 IRS USD P V 03MLIBOR IS1RHJ6 CCPVANILLA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

SS1RHI5

Description of other unique identifier.

Internal Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30190000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

1661099.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.700113570094

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 2.60500000

Receipts: Base currency. United States Dollar

Receipts: Amount. 32056.37000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-1778.49000000

ii. Termination or maturity date. 2024-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	30190000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	1661099.72000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1186

Item C.1. Identification of investment.

a. Name of issuer (if any). National Grid PLC

b. LEI (if any) of issuer. <a href="#">(1)</a>	8R95QZMKZLJX5Q2XR704
c. Title of the issue or description of the investment.	National Grid PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BDR05C01
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4604.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	59549.13000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.025098525692

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1187****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Koninklijke DSM NV
- b. LEI (if any) of issuer. [\(1\)](#) 724500SNT1MK246AHP04
- c. Title of the issue or description of the investment. Koninklijke DSM NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000009827

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 642.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 136679.94000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.057607306534

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | NETHERLANDS |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

- |   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1188

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | Interpublic Group of Cos Inc/The |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493008IUOJ5VWTRC333             |
| c. Title of the issue or description of the investment. | Interpublic Group of Cos Inc/The |

d. CUSIP (if any).	460690100
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At least one of the following other identifiers:

- ISIN	US4606901001
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1393.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51861.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021858328230

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1189

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Livent Corp

b. LEI (if any) of issuer. [\(1\)](#) 254900OOLQ2VNMZTJL47

c. Title of the issue or description of the investment. Livent Corp

d. CUSIP (if any). 53814L108

At least one of the following other identifiers:

- ISIN US53814L1089

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 693.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 17234.91000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.007264099936

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 17239.18000000

## Schedule of Portfolio Investments Record: 1190

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Mallinckrodt PLC

b. LEI (if any) of issuer. (1) 549300LMDE3RUP8Z3L60

c. Title of the issue or description of the investment. Mallinckrodt PLC

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	IE00BBGT3753
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	476.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000042088587

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1191

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

DCC PLC

b. LEI (if any) of issuer. [\(1\)](#)

213800UPS1QEE4TD3T45

c. Title of the issue or description of the investment.

DCC PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE0002424939

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

173.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United Kingdom Pound

e. Value. [\(4\)](#)

14705.71000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.006198102982

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) IRELAND
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1192

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Travelers Cos Inc/The
- b. LEI (if any) of issuer. (1) 549300Y650407RU8B149
- c. Title of the issue or description of the investment. Travelers Cos Inc/The
- d. CUSIP (if any). 89417E109

At least one of the following other identifiers:

- ISIN	US89417E1091
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	464.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	74105.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031233660169

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1193****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Board of Trade
- b. LEI (if any) of issuer. [\(1\)](#) 549300EX04Q2QBFQTQ27
- c. Title of the issue or description of the investment. SOYBEAN FUTURE MAR22
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00QSFNNF6
- Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 28.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -35597.86000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.01500364159

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-commodity
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument (21) Future

- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Board of Trade	549300EX04Q2QBFQTQ27

- c. For futures and forwards (other than forward foreign currency contracts), provide:

- i. Payoff profile, selected from among the following (long, short). Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name. Soybean

Index identifier, if any. S H2 Comdty

Narrative description. (27)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1862947.86000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24).	-35597.86000000
--	-----------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1194

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Saputo Inc
b. LEI (if any) of issuer. (1).	549300HH4U1DPY0TBT90
c. Title of the issue or description of the investment.	Saputo Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA8029121057
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	2289.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Canada Dollar
e. Value. (4).	64389.18000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.027138490328

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A
-----

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A
-----

**Item C.11. Derivatives.**

N/A
-----

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1195

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Charter Communications Inc
b. LEI (if any) of issuer. (1)	0J0XRGZE3PBRFEZ7MV65
c. Title of the issue or description of the investment.	Charter Communications Inc
d. CUSIP (if any).	16119P108

At least one of the following other identifiers:	
- ISIN	US16119P1084

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	83.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	67782.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028568811086

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan.  | 66764.40000000  |

## Schedule of Portfolio Investments Record: 1196

### Item C.1. Identification of investment.

- |   |                    |
|---|--------------------|
| a. Name of issuer (if any).                             | Kraft Heinz Co/The |
| b. LEI (if any) of issuer. (1)                          | N/A                |
| c. Title of the issue or description of the investment. | Kraft Heinz Co/The |
| d. CUSIP (if any).                                      | 500754106          |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US5007541064 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 886.00000000         |
| b. Units  | Number of shares     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 31887.14000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.013439662385       |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                     |               |
|---------------------|---------------|
| a. Asset type. (6)  | Equity-common |
| b. Issuer type. (7) | Corporate     |

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1197

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Weyerhaeuser Co
b. LEI (if any) of issuer. (1)	08IRJODWFYBI7QWRGS31
c. Title of the issue or description of the investment.	Weyerhaeuser Co
d. CUSIP (if any).	962166104

At least one of the following other identifiers:

- ISIN	US9621661043
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1110.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39960.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016842178662

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1198

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Extra Space Storage Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Extra Space Storage Inc
- d. CUSIP (if any). 30225T102

At least one of the following other identifiers:

- ISIN US30225T1025

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 489.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 91398.99000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.038522475454

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1199

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CI Financial Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300M9W7JJQSVCEM78

c. Title of the issue or description of the investment. CI Financial Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA1254911003

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2261.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	43888.47000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.018497934258

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1200

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Bayerische Motoren Werke AG
- b. LEI (if any) of issuer. (1)

YEH5ZCD6E441RHHVHD759
- c. Title of the issue or description of the investment.

Bayerische Motoren Werke AG
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0005190037

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

288.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

24110.75000000
- f. Exchange rate.

0.84691900
- g. Percentage value compared to net assets of the Fund.

0.010162101080

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

GERMANY
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1201

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Delta Air Lines Inc

b. LEI (if any) of issuer. [\(1\)](#) Q2CCMS6R0AS67HJMBN42

c. Title of the issue or description of the investment. Delta Air Lines Inc

d. CUSIP (if any). 247361702

At least one of the following other identifiers:

- ISIN US2473617023

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 566.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22889.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009647179707

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1202

### Item C.1. Identification of investment.

a. Name of issuer (if any).	SEB SA
b. LEI (if any) of issuer. (1)	969500WP61NBK098AC47
c. Title of the issue or description of the investment.	SEB SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121709
--------	--------------

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	178.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	28019.30000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011809460876

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy <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.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1203**

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Puma SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900GRZ2BQY5ZM9N49
c. Title of the issue or description of the investment.	Puma SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0006969603
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	60.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries



e. Value. <a href="#">(4)</a> .	7284.89000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.003070405878

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1204

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED COP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GTKBBV98F
Description of other unique identifier.	Trade Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	11384.41000000
f. Exchange rate.	3771.77320000
g. Percentage value compared to net assets of the Fund.	0.004798254934

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COLOMBIA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 602854.25000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 2316768900.00000000  
Description of currency purchased. Colombia Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) 11384.41000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CCL Industries Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300TD3EMSRRRC0YH75
c. Title of the issue or description of the investment.	CCL Industries Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1249003098
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1790.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	102180.32000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.043066546678

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1206

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Canadian Pacific Railway Ltd

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. Canadian Pacific Railway Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA13645T1003

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1400.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 96196.25000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.040544405134

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1207

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Wyndham Hotels & Resorts Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300FE3MQ4RVXXC673
c. Title of the issue or description of the investment.	Wyndham Hotels & Resorts Inc
d. CUSIP (if any).	98311A105

At least one of the following other identifiers:

- ISIN	US98311A1051
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	277.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	20137.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008487640382

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1208****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Groupe Bruxelles Lambert SA
- b. LEI (if any) of issuer. [\(1\)](#) 549300KV0ZEHT2KVU152
- c. Title of the issue or description of the investment. Groupe Bruxelles Lambert SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0003797140

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1242.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 142291.01000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.059972237550

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A



**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) BELGIUM
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1209

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Las Vegas Sands Corp
- b. LEI (if any) of issuer. (1) 549300DUOO1KXOHPM605
- c. Title of the issue or description of the investment. Las Vegas Sands Corp

d. CUSIP (if any).	517834107
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At least one of the following other identifiers:

- ISIN	US5178341070
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	477.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21278.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008968573936

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1210****Item C.1. Identification of investment.**

a. Name of issuer (if any). Alkermes PLC

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Alkermes PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00B56GVS15

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 331.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 10347.06000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.004361036865

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1211

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fraport AG Frankfurt Airport Services Worldwide

b. LEI (if any) of issuer. (1) 5299001ERX0K10IZUL40

c. Title of the issue or description of the investment. Fraport AG Frankfurt Airport Services Worldwide

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN	DE0005773303
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	264.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	17072.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.007195605880

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1212****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bunzl PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800Q1Q9DV4L78UM09
- c. Title of the issue or description of the investment. Bunzl PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0744B38

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 677.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 24529.97000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.010338792225

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1213

Item C.1. Identification of investment.

a. Name of issuer (if any).	Booking Holdings Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	FXM8FAOHMYDIPD38UZ17
c. Title of the issue or description of the investment.	Booking Holdings Inc
d. CUSIP (if any).	09857L108

At least one of the following other identifiers:

- ISIN	US09857L1089
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	17.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	39094.39000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016477344872

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment



represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1214

Item C.1. Identification of investment.

a. Name of issuer (if any).

T Rowe Price Group Inc

b. LEI (if any) of issuer. (1)

549300SIV6FPS9Y7IH33

c. Title of the issue or description of the investment.

T Rowe Price Group Inc

d. CUSIP (if any).

74144T108

At least one of the following other identifiers:

- ISIN

US74144T1088

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

627.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

140366.49000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.059161098669

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1215

Item C.1. Identification of investment.

a. Name of issuer (if any).	Banco de Sabadell SA
b. LEI (if any) of issuer. (1)	SI5RG2M0WQQLZCXKRM20
c. Title of the issue or description of the investment.	Banco de Sabadell SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	ES0113860A34

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	16277.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	11603.96000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004890789977

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SPAIN
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
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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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1216

### Item C.1. Identification of investment.

a. Name of issuer (if any).

QURATE RETAIL INC

b. LEI (if any) of issuer. (1)

549300PSXEKU4PHLCR04

c. Title of the issue or description of the investment.

Qurate Retail Inc

d. CUSIP (if any).

74915M308

At least one of the following other identifiers:

- ISIN

US74915M3088

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

36.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3888.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.001638698464

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-preferred

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1217**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Goldman Sachs Bank USA
b. LEI (if any) of issuer. <a href="#">(1)</a>	KD3XUN7C6T14HNAYLU02
c. Title of the issue or description of the investment.	PURCHASED BRL / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GSKBB68HJ
Description of other unique identifier.	Trade Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.00000000
------------	------------

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-4383.32000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	-0.00184746392

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) BRAZIL

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	952321.74000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4901600.00000000
Description of currency purchased.	Brazil Real

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. (24)  
-4383.32000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1218

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Aptiv PLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Aptiv PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN JE00B783TY65

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	302.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45961.38000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.019371615954

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

JERSEY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Keurig Dr Pepper Inc
b. LEI (if any) of issuer. (1)	DYTQ8KRTKO7Y2BVU5K74
c. Title of the issue or description of the investment.	Keurig Dr Pepper Inc
d. CUSIP (if any).	49271V100

At least one of the following other identifiers:

- ISIN	US49271V1008
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	924.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32959.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013891459307

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted 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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1220

**Item C.1. Identification of investment.**

a. Name of issuer (if any). United States Treasury

b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77

c. Title of the issue or description of the investment. United States Treasury Inflation Indexed Bonds

d. CUSIP (if any). 912828H45

At least one of the following other identifiers:

- ISIN US912828H458

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 15592495.72000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 16849640.69000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 7.101718190812

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.25000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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: 1221

*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).
- Merck & Co Inc

4YV9Y5M8S0BRK1RP0397

Merck & Co Inc

58933Y105

At least one of the following other identifiers:

- ISIN
- US58933Y1055

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

b. Units

c. Description of other units.
- 863.00000000

Number of shares

d. Currency. (3)	United States Dollar
e. Value. (4)	65838.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027749246901

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1222

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Safran SA
b. LEI (if any) of issuer. (1)	969500UIC89GT3UL7L24
c. Title of the issue or description of the investment.	Safran SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000073272
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	174.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	21827.53000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.009199778779

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1223

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Equinix Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EVUN2BTLJ3GT74
c. Title of the issue or description of the investment.	Equinix Inc
d. CUSIP (if any).	29444U700

At least one of the following other identifiers:

- ISIN	US29444U7000
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	91.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	76753.95000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032349943417

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Edgewell Personal Care Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300CY8QZDL4Z3RU59
c. Title of the issue or description of the investment.	Edgewell Personal Care Co
d. CUSIP (if any).	28035Q102

At least one of the following other identifiers:

- ISIN	US28035Q1022
--------	--------------

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	667.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	28214.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011891564389

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 27977.40000000

## Schedule of Portfolio Investments Record: 1225

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Haitong Securities Co Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 300300E1003931000068
- c. Title of the issue or description of the investment. Haitong Securities Co Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE1000019K9

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 98800.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Hong Kong Dollar
- e. Value. [\(4\)](#) 91284.14000000
- f. Exchange rate. 7.77745000

g. Percentage value compared to net assets of the Fund. 0.038474068942

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CHINA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Vanguard Global ex-U.S. Real Estate ETF
b. LEI (if any) of issuer. (1)	9REVU8EQQSK7LWENPV85
c. Title of the issue or description of the investment.	Vanguard Global ex-U.S. Real Estate ETF
d. CUSIP (if any).	922042676

At least one of the following other identifiers:

- ISIN	US9220426764
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	19860.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1176903.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.496036554056

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1227

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Healthpeak Properties Inc

b. LEI (if any) of issuer. (1)

PZ9HF5U52KPF0MH0QN75

c. Title of the issue or description of the investment.

Healthpeak Properties Inc

d. CUSIP (if any).

42250P103

At least one of the following other identifiers:

- ISIN

US42250P1030

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1144.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

41184.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.017358065216

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1228

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cooper Cos Inc/The

b. LEI (if any) of issuer. <a href="#">(1)</a>	QJKMVPIGLH7530PCUE20
c. Title of the issue or description of the investment.	Cooper Cos Inc/The
d. CUSIP (if any).	216648402

At least one of the following other identifiers:

- ISIN	US2166484020
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	246.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	110874.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046731001824

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1229****Item C.1. Identification of investment.**

- a. Name of issuer (if any). VF Corp
- b. LEI (if any) of issuer. [\(1\)](#) CWAJJ9DJ5Z7P057HV541
- c. Title of the issue or description of the investment. VF Corp
- d. CUSIP (if any). 918204108

At least one of the following other identifiers:

- ISIN US9182041080

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 576.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44046.72000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018564632826

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A



Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1230

Item C.1. Identification of investment.

a. Name of issuer (if any).	Volkswagen AG
b. LEI (if any) of issuer. (1)	529900NNUPAGGOMPXZ31
c. Title of the issue or description of the investment.	Volkswagen AG

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	DE0007664005
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	151.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	50523.41000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.021294401848

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1231

Item C.1. Identification of investment.

- a. Name of issuer (if any).

iShares Russell 2000 Value ETF
- b. LEI (if any) of issuer. (1)

549300WJAJCAZZLTQD63
- c. Title of the issue or description of the investment.

iShares Russell 2000 Value ETF
- d. CUSIP (if any).

464287630

At least one of the following other identifiers:

- ISIN

US4642876308

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

20070.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3291480.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.387279635260

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common

b. Issuer type. (7)	Registered fund
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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

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	2367956.85000000

## Schedule of Portfolio Investments Record: 1232

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Colgate-Palmolive Co
b. LEI (if any) of issuer. (1)	YMEGZFW4SBUSS5BQXF88
c. Title of the issue or description of the investment.	Colgate-Palmolive Co

d. CUSIP (if any).	194162103
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At least one of the following other identifiers:

- ISIN	US1941621039
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1207.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	94085.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039654838010

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1233

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Broadridge Financial Solutions Inc
- b. LEI (if any) of issuer. (1)

549300KZDJZQ2YIHRC28
- c. Title of the issue or description of the investment.

Broadridge Financial Solutions Inc
- d. CUSIP (if any).

11133T103

At least one of the following other identifiers:

- ISIN

US11133T1034

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1174.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

202186.28000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.085216652926

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8)
- UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12)
- ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
- ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?
- ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1234**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).
- Coloplast A/S
- b. LEI (if any) of issuer. (1)
- 529900NN7SOJ5QG82X67
- c. Title of the issue or description of the investment.
- Coloplast A/S
- d. CUSIP (if any).
- 000000000

At least one of the following other identifiers:

- ISIN	DK0060448595
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	742.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	128557.73000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.054183990418

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A



Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1235

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Quest Diagnostics Inc
- b. LEI (if any) of issuer. (1)

8MCWUBXQ0WE04KMXBX50
- c. Title of the issue or description of the investment.

Quest Diagnostics Inc
- d. CUSIP (if any).

74834L100

At least one of the following other identifiers:

- ISIN

US74834L1008

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

556.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

84973.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.035814277571

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1236**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. <a href="#">(1)</a>	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS1C5B9 IRS NZD R F 3.44500 IS1C5B9 CCPVANILLA / Short: SS1C5B9 IRS NZD P V 03MNZDBB IS1C5C0 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1C5B9
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Description of other unique identifier.	Internal Identifier
---	---------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10120000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. <a href="#">(3)</a>	New Zealand Dollar
e. Value. <a href="#">(4)</a>	661938.27000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	0.278991056233

**Item C.3. Payoff profile.**

a. Payoff profile. <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-interest rate
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 <a href="#">(21)</a>	Swap
---	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	N/A
Title of issue.	N/A
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	3.44500000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	1915.57000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	New Zealand Bank Bills 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	-255.07000000

ii. Termination or maturity date.	2027-02-28
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	10120000.00000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24).	661938.27000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1237

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Swiss Prime Site AG
b. LEI (if any) of issuer. (1).	506700XI9H64OPR34158
c. Title of the issue or description of the investment.	Swiss Prime Site AG
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	CH0008038389

**Item C.2. Amount of each investment.**

Balance. (2).	
a. Balance	732.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Switzerland Franc
e. Value. (4).	78328.47000000

f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.033013565718

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	S&P Global Inc
b. LEI (if any) of issuer. (1)	Y6X4K52KMJMZE7I7MY94
c. Title of the issue or description of the investment.	S&P Global Inc
d. CUSIP (if any).	78409V104

At least one of the following other identifiers:

- ISIN	US78409V1044
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	311.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	138028.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058175489822

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item 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 [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1239

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Investec PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007Z3U5GWDN3MY22

c. Title of the issue or description of the investment. Investec PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B17BBQ50

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 4737.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 19922.24000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.008396744880



**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1240

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Croda International PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2138004WCNBFJEEOXV26
c. Title of the issue or description of the investment.	Croda International PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BJFFLV09
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	632.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	79557.16000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.033531428994

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1241**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Whirlpool Corp
- b. LEI (if any) of issuer. [\(1\)](#)

WHENKOULSSK7WUM60H03
- c. Title of the issue or description of the investment.

Whirlpool Corp
- d. CUSIP (if any).

963320106

At least one of the following other identifiers:

- ISIN

US9633201069

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

167.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

36995.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.015592717445

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1242

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Waters Corp

b. LEI (if any) of issuer. (1) 5T547R1474YC9HOD8Q74

c. Title of the issue or description of the investment.	Waters Corp
d. CUSIP (if any).	941848103

At least one of the following other identifiers:

- ISIN	US9418481035
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#### **Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	286.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	118409.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.049906848339

#### **Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### **Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### **Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### **Item C.9. Debt securities.**

N/A

#### **Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1243

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Eli Lilly & Co
- b. LEI (if any) of issuer. (1)

FRDRIPF3EKNDJ2CQJL29
- c. Title of the issue or description of the investment.

Eli Lilly & Co
- d. CUSIP (if any).

532457108

At least one of the following other identifiers:

- ISIN

US5324571083

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

693.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

178994.97000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.075442073685

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 1244

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bunge Ltd
b. LEI (if any) of issuer. (1)	5493007M0RIN8HY3MM77
c. Title of the issue or description of the investment.	Bunge Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG169621056
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	891.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	67457.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.028431759754

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	BERMUDA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**



N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1245**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Rogers Communications Inc
- b. LEI (if any) of issuer. [\(1\)](#)

54930030NVF3Y2OL0A78
- c. Title of the issue or description of the investment.

Rogers Communications Inc
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA7751092007

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

2193.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#)

Canada Dollar
- e. Value. [\(4\)](#)

111731.49000000
- f. Exchange rate.

1.26165000
- g. Percentage value compared to net assets of the Fund.

0.047092135056

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#)

Equity-common
- b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) CANADA (FEDERAL LEVEL)
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1246

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). iA Financial Corp Inc
- b. LEI (if any) of issuer. (1) 549300ZXLJVHQAIXV215
- c. Title of the issue or description of the investment. iA Financial Corp Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA45075E1043

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1008.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	55894.80000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.023558313511

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1247

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Zillow Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) 2549002XEELQDIR6FU05
- c. Title of the issue or description of the investment. Zillow Group Inc
- d. CUSIP (if any). 98954M200

At least one of the following other identifiers:

- ISIN US98954M2008

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 848.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 81212.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.034229308860

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 80627.90000000

**Schedule of Portfolio Investments Record: 1248**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). InterContinental Hotels Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007ZFQYRUSLU3J98

c. Title of the issue or description of the investment. InterContinental Hotels Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BHJYC057

Item C.2. Amount of each investment.

Balance. (2).

a. Balance	470.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United Kingdom Pound
e. Value. (4).	30030.22000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.012657015278

Item C.3. Payoff profile.

a. Payoff profile. (5).	<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).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1249

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Siemens Energy AG
- b. LEI (if any) of issuer. [\(1\)](#) 5299005CHJZ14D4FDJ62
- c. Title of the issue or description of the investment. Siemens Energy AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000ENER6Y0

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 59.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1712.27000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.000721680612

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) SWITZERLAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1250

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Arthur J Gallagher & Co

b. LEI (if any) of issuer. [\(1\)](#) 54930049QLLMPART6V29

c. Title of the issue or description of the investment. Arthur J Gallagher & Co

d. CUSIP (if any). 363576109

At least one of the following other identifiers:

- ISIN US3635761097

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)



a. Balance	958.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137587.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057990015119

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1251

### Item C.1. Identification of investment.

a. Name of issuer (if any).

QIAGEN NV

b. LEI (if any) of issuer. (1)

54930036WK3GMCN17Z57

c. Title of the issue or description of the investment.

QIAGEN NV

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0012169213

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1521.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

84174.84000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.035477670024

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

NETHERLANDS

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1252

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Brookfield Asset Management Inc

b. LEI (if any) of issuer. [\(1\)](#) C6J3FGIWG6MBDGTE8F80

c. Title of the issue or description of the investment. Brookfield Asset Management Inc

d. CUSIP (if any). 112585104

At least one of the following other identifiers:

- ISIN CA1125851040

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 41.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2277.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000959932532

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	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>	
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

N/A

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 2254.80000000

## Schedule of Portfolio Investments Record: 1253

### Item C.1. Identification of investment.

a. Name of issuer (if any). Global Payments Inc

b. LEI (if any) of issuer. (1) 549300NOMHGVQBX6S778

c. Title of the issue or description of the investment. Global Payments Inc

d. CUSIP (if any). 37940X102

At least one of the following other identifiers:

- ISIN US37940X1028

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1430.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 232575.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.098024851625

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ 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: 1254

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Henry Schein Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	VGO3WGL8H45T73F4RR92
c. Title of the issue or description of the investment.	Henry Schein Inc
d. CUSIP (if any).	806407102

At least one of the following other identifiers:

- ISIN	US8064071025
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	702.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	53064.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.022365275279

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1255

### Item C.1. Identification of investment.

a. Name of issuer (if any).	JPMorgan Chase & Co
b. LEI (if any) of issuer. (1)	815DZWZKVSZI1NUHU748
c. Title of the issue or description of the investment.	JPMorgan Chase & Co
d. CUSIP (if any).	46625H100

At least one of the following other identifiers:

- ISIN	US46625H1005
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	448.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71657.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030201954498

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1256

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Gjensidige Forsikring ASA
b. LEI (if any) of issuer. <a href="#">(1)</a>	5967007LIEEXZX6FAO47
c. Title of the issue or description of the investment.	Gjensidige Forsikring ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010582521
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2409.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Norway Krone

e. Value. <a href="#">(4)</a> .	56313.68000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.023734861354

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) NORWAY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1257

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Halliburton Co
b. LEI (if any) of issuer. (1)	ENYF8GB5SMQZ25S06U51
c. Title of the issue or description of the investment.	Halliburton Co
d. CUSIP (if any).	406216101

At least one of the following other identifiers:

- ISIN	US4062161017
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	747.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14925.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.006290553730

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1258

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Amazon.com Inc
- b. LEI (if any) of issuer. (1)

ZXTILKJKG63JELOEG630
- c. Title of the issue or description of the investment.

Amazon.com Inc
- d. CUSIP (if any).

023135106

At least one of the following other identifiers:

- ISIN US0231351067

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

29.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

100652.91000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.042422780108
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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)	Equity-common
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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
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Schneider Electric SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	969500A1YF1XUYYS284
c. Title of the issue or description of the investment.	Schneider Electric SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121972
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	198.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	35375.97000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014910120298

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1260

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

HP Inc

b. LEI (if any) of issuer. (1)

WHKXQACZ14C5XRO8LW03

c. Title of the issue or description of the investment.

HP Inc

d. CUSIP (if any).

40434L105

At least one of the following other identifiers:

- ISIN

US40434L1052

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2579.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

76699.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032326977193

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1261

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CIT Group Inc



b. LEI (if any) of issuer. <a href="#">(1)</a>	N8O96ZZJQRFYQUJY7K79
c. Title of the issue or description of the investment.	CIT Group Inc
d. CUSIP (if any).	125581801

At least one of the following other identifiers:

- ISIN	US1255818015
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	697.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	38627.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016280663123

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1262****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Swatch Group AG/The
- b. LEI (if any) of issuer. [\(1\)](#) 529900NTES2LEON1JZ55
- c. Title of the issue or description of the investment. Swatch Group AG/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012255151

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 56.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 15800.61000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.006659576992

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

	N/A
--	-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1263

Item C.1. Identification of investment.

a. Name of issuer (if any).	Equinor ASA
b. LEI (if any) of issuer. (1)	OW6OFBNCKXC4US5C7523
c. Title of the issue or description of the investment.	Equinor ASA

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	NO0010096985
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4590.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	97281.06000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.041001626452

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NORWAY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1264****Item C.1. Identification of investment.**

a. Name of issuer (if any). Credit Suisse Group AG

b. LEI (if any) of issuer. [\(1\)](#) 549300506SI9CRFV9Z86

c. Title of the issue or description of the investment. Credit Suisse Group AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012138530

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1310.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Switzerland Franc

e. Value. [\(4\)](#) 13877.51000000

f. Exchange rate. 0.91575000

g. Percentage value compared to net assets of the Fund. 0.005849036606

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. <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>	SWITZERLAND
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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
---	---

**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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1265

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Infineon Technologies AG
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b. LEI (if any) of issuer. <a href="#">(1)</a>	TSI2PJM6EPETEQ4X1U25
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c. Title of the issue or description of the investment.	Infineon Technologies AG
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	DE0006231004
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1599.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	68081.84000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.028694857681

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1266****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Westinghouse Air Brake Technologies Corp
- b. LEI (if any) of issuer. (1) 06BTX5UWZD0GQ5N5Y745
- c. Title of the issue or description of the investment. Westinghouse Air Brake Technologies Corp
- d. CUSIP (if any). 929740108

At least one of the following other identifiers:

- ISIN US9297401088

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 457.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 41034.03000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017294856469

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**



a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1267

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Yara International ASA
b. LEI (if any) of issuer. (1)	213800WKOUWXWFJ5Z514
c. Title of the issue or description of the investment.	Yara International ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010208051
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	866.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	43493.05000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.018331274241

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NORWAY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1268

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Ferrovial SA

b. LEI (if any) of issuer. (1)

95980020140005757903

c. Title of the issue or description of the investment.

Ferrovial SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

ES0118900010

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1050.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

30407.48000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.012816021292

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SPAIN

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <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.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1269

Item C.1. Identification of investment.

a. Name of issuer (if any).	Altice USA Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930064K3612MGCER95
c. Title of the issue or description of the investment.	Altice USA Inc
d. CUSIP (if any).	02156K103
At least one of the following other identifiers:	
- ISIN	US02156K1034

Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	713.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19564.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008246058801

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1270

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Telenor ASA

b. LEI (if any) of issuer. (1)

549300IM1QSBY4SLPM26

c. Title of the issue or description of the investment.

Telenor ASA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NO0010063308

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2325.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Norway Krone

e. Value. (4)

40731.58000000

f. Exchange rate.

8.69425000

g. Percentage value compared to net assets of the Fund.

0.017167381070

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

NORWAY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1271

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	London Metal Exchange
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME PRI ALUM FUTR SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG001PJC3J8
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Description of other unique identifier.	Bloomberg Identifier
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	5.00000000
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b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27827.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011728600716

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-commodity

b. Issuer type. (7)

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

#### Counterparty Info Record

#### Name of counterparty

#### LEI (if any) of counterparty



c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Aluminum
Index identifier, if any.	LAU21 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-09-13
iv. Aggregate notional amount or contract value on trade date.	311297.55000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	27827.45000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 1272

Item C.1. Identification of investment.

a. Name of issuer (if any).	DTE Energy Co
b. LEI (if any) of issuer. (1)	549300IX8SD6XXD71I78
c. Title of the issue or description of the investment.	DTE Energy Co
d. CUSIP (if any).	233331107

At least one of the following other identifiers:

- ISIN	US2333311072
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	687.00000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82673.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034844925051

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1273

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Anglo American PLC
- b. LEI (if any) of issuer. (1)

549300S9XF92D1X8ME43
- c. Title of the issue or description of the investment.

Anglo American PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B1XZS820

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1415.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

59763.24000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.025188767906

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1274

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Zalando SE

b. LEI (if any) of issuer. [\(1\)](#) 529900YRFFGH5AXU4S86

c. Title of the issue or description of the investment. Zalando SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000ZAL1111

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 758.00000000

b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	84043.09000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.035422140569

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1275

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Loews Corp
b. LEI (if any) of issuer. (1)	R8V1FN4M5ITGZOG7BS19
c. Title of the issue or description of the investment.	Loews Corp
d. CUSIP (if any).	540424108

At least one of the following other identifiers:

- ISIN	US5404241086
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1014.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56652.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023877530960

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1276**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	London Metal Exchange
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800NB8G5VRT1DXC91
c. Title of the issue or description of the investment.	LME PRI ALUM FUTR SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG001PJC3J8
Description of other unique identifier.	Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	-5.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-35422.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01492975264

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	London Metal Exchange	213800NB8G5VRT1DXC91



c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.

Aluminum

Index identifier, if any.

LAU21 Comdty

Narrative description. (27)

iii. Expiration date.

2021-09-13

iv. Aggregate notional amount or contract value on trade date.

-303702.45000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-35422.55000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1277

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Centrica PLC

b. LEI (if any) of issuer. (1)

E26EDV109X6EEPBKVH76

c. Title of the issue or description of the investment.

Centrica PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B033F229

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

23244.00000000

b. Units

Number of shares

c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	16610.14000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.007000774411

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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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.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1278

### Item C.1. Identification of investment.

a. Name of issuer (if any).

METRO AG

b. LEI (if any) of issuer. (1)

5299006EQ03K3SSUYS12

c. Title of the issue or description of the investment.

METRO AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000BFB0019

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

963.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

12826.73000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.005406158116

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1279**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Motorola Solutions Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	6S552MUG6KGJVEBSEC55
c. Title of the issue or description of the investment.	Motorola Solutions Inc
d. CUSIP (if any).	620076307

At least one of the following other identifiers:

- ISIN	US6200763075
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	840.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar

e. Value. <a href="#">(4)</a> .	205144.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.086463597931

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1280

## Item C.1. Identification of investment.

a. Name of issuer (if any).	New York Mercantile Exchange
b. LEI (if any) of issuer. (1)	5493008GFNDTXFPHWI47
c. Title of the issue or description of the investment.	PLATINUM FUTURE OCT21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00W7G3SF5
Description of other unique identifier.	Bloomberg Identifier

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-56484.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.02380679886

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Future
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	New York Mercantile Exchange	5493008GFNDTXFPHWI47

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long
---	------

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Platinum
Index identifier, if any.	PLV1 Comdty
Narrative description. <a href="#">(27)</a>	
iii. Expiration date.	2021-10-27
iv. Aggregate notional amount or contract value on trade date.	969174.36000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-56484.36000000

**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?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1281

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Iliad SA
b. LEI (if any) of issuer. (1)	969500FZ9BTRZS3JNB97
c. Title of the issue or description of the investment.	Iliad SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0004035913
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	138.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	29675.48000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.012507500902

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Schedule of Portfolio Investments Record: 1282**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Peyto Exploration & Development Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WZKJ63UJDWP310
c. Title of the issue or description of the investment.	Peyto Exploration & Development Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA7170461064
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1639.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar

e. Value. <a href="#">(4)</a>	8703.92000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.003668492885

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1283

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Liberty Media Corp-Liberty SiriusXM
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Liberty Media Corp-Liberty SiriusXM
d. CUSIP (if any).	531229409

At least one of the following other identifiers:

- ISIN	US5312294094
--------	--------------

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	944.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46728.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.019694727841

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1284

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Adevinta ASA
- b. LEI (if any) of issuer. (1)

529900W8V3YLHRSZH763
- c. Title of the issue or description of the investment.

Adevinta ASA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN NO0010844038

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2027.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Norway Krone
- e. Value. (4)

40794.00000000
- f. Exchange rate.

8.69425000

g. Percentage value compared to net assets of the Fund.	0.017193689598
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NORWAY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	IDEXX Laboratories Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	OGMTXK0LUU1HKV2P0J84
c. Title of the issue or description of the investment.	IDEXX Laboratories Inc
d. CUSIP (if any).	45168D104

At least one of the following other identifiers:

- ISIN	US45168D1046
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	330.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	222340.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093711298238

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1286****Item C.1. Identification of investment.**

a. Name of issuer (if any). Intertek Group PLC

b. LEI (if any) of issuer. (1) 2138003GAT25WW1RN369

c. Title of the issue or description of the investment. Intertek Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0031638363

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 254.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 18416.75000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.007762217064

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1287

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ONEOK Inc



b. LEI (if any) of issuer. <a href="#">(1)</a>	2T3D6M0JSY48PSZI1Q41
c. Title of the issue or description of the investment.	ONEOK Inc
d. CUSIP (if any).	682680103

At least one of the following other identifiers:

- ISIN	US6826801036
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	703.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	36921.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015561549300

**Item C.3. Payoff profile.**

a. Payoff profile. <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>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1288****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hologic Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300DYP6F5ZJL0LB74
- c. Title of the issue or description of the investment. Hologic Inc
- d. CUSIP (if any). 436440101

At least one of the following other identifiers:

- ISIN US4364401012

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1129.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 89360.35000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.037663237739

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1289

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Mohawk Industries Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300JI1115MG3Q6322
- c. Title of the issue or description of the investment. Mohawk Industries Inc

d. CUSIP (if any).	608190104
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At least one of the following other identifiers:

- ISIN	US6081901042
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	156.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30850.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.013002768853

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1290****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of America, National Association
- b. LEI (if any) of issuer. [\(1\)](#) B4TYDEB6GKMZO031MB27
- c. Title of the issue or description of the investment. PURCHASED CHF / SOLD USD
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21HNKBB1QXH
- Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 2284.82000000
- f. Exchange rate. 0.91448034
- g. Percentage value compared to net assets of the Fund. 0.000962996662

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)Derivative-foreign exchange
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)SWITZERLAND
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)Forward
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

- i. Amount and description of currency sold.

- Amount of currency sold.946232.01000000
- Description of currency sold.United States Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.867400.00000000
- Description of currency purchased.Switzerland Franc

- iii. Settlement date.2021-10-28

- iv. Unrealized appreciation or depreciation. (24)2284.82000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1291****Item C.1. Identification of investment.**

- a. Name of issuer (if any). VMware Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300BUDHS3LRWBE814
- c. Title of the issue or description of the investment. VMware Inc
- d. CUSIP (if any). 928563402

At least one of the following other identifiers:

- ISIN US9285634021

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 527.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 78454.49000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033066680117

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

77936.39000000

Schedule of Portfolio Investments Record: 1292

Item C.1. Identification of investment.

a. Name of issuer (if any).

Societe BIC SA

b. LEI (if any) of issuer. (1)

969500UR00DF63I0VH67

c. Title of the issue or description of the investment.

Societe BIC SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:



- ISIN	FR0000120966
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	160.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	10652.19000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004489641820

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1293

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Baxter International Inc
- b. LEI (if any) of issuer. (1)

J5OIVXX3P24RJRW5CK77
- c. Title of the issue or description of the investment.

Baxter International Inc
- d. CUSIP (if any).

071813109

At least one of the following other identifiers:

- ISIN

US0718131099

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1040.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

79268.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.033409892191

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1294

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bristol-Myers Squibb Co

b. LEI (if any) of issuer. [\(1\)](#) HLYYNH7UQUORYSJQCN42

c. Title of the issue or description of the investment. Bristol-Myers Squibb Co

d. CUSIP (if any). 110122108

At least one of the following other identifiers:

- ISIN US1101221083

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	1220.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	81569.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.034379455449

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1295

### Item C.1. Identification of investment.

a. Name of issuer (if any).

United States Treasury

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

United States Treasury Inflation Indexed Bonds

d. CUSIP (if any).

912828XL9

At least one of the following other identifiers:

- ISIN

US912828XL95

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

64720857.52000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

71071591.66000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

29.95496608075

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2025-07-15

b. Coupon.

i. Coupon category. (13).Fixed

ii. Annualized rate.0.37500000

c. Currently in default?

☐ Yes☒ No

d. Are there any interest payments in arrears? (14).

☐ Yes☒ No

e. Is any portion of the interest paid in kind? (15).

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

iii. Description of the reference instrument. (16).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1296****Item C.1. Identification of investment.**

a. Name of issuer (if any). Stellantis NV

b. LEI (if any) of issuer. [\(1\)](#) 549300LKT9PW7ZIBDF31

c. Title of the issue or description of the investment. Stellantis NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00150001Q9

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1735.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 34779.28000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.014658629817

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1297

**Item C.1. Identification of investment.**

a. Name of issuer (if any). American Express Co

b. LEI (if any) of issuer. (1) R4PP93JZOLY261QX3811

c. Title of the issue or description of the investment. American Express Co

d. CUSIP (if any). 025816109

At least one of the following other identifiers:



- ISIN	US0258161092
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	516.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85635.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036093244068

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1298****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Methanex Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300TSJHRXT9QXRD13
- c. Title of the issue or description of the investment. Methanex Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA59151K1084

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1103.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 40425.41000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.017038337781

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1299

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CH Robinson Worldwide Inc
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900WNWN5L0OVDHA79
c. Title of the issue or description of the investment.	CH Robinson Worldwide Inc
d. CUSIP (if any).	12541W209

At least one of the following other identifiers:

- ISIN	US12541W2098
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	534.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	48092.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020269637886

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1300

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Petrofac Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 2138004624W8CKCSJ177
- c. Title of the issue or description of the investment. Petrofac Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0H2K534

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 6919.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 10016.76000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.004221823361

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) JERSEY
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1301

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HSBC Bank USA, National Association

b. LEI (if any) of issuer. [\(1\)](#) 1IE8VN30JCEQV1H4R804

c. Title of the issue or description of the investment. PURCHASED USD / SOLD ILS

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 21FOKBB01R8

Description of other unique identifier. Trade Identifier

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Israel Shekel
e. Value. <a href="#">(4)</a>	-16350.22000000
f. Exchange rate.	3.20736240
g. Percentage value compared to net assets of the Fund.	-0.00689122438

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold.	3133400.00000000
Description of currency sold.	Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased.	960589.59000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2021-09-30

iv. Unrealized appreciation or depreciation.  
(24).

-16350.22000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1302

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Brookfield Asset Management Inc
b. LEI (if any) of issuer. (1).	C6J3FGIWG6MBDGTE8F80
c. Title of the issue or description of the investment.	Brookfield Asset Management Inc
d. CUSIP (if any).	112585104

At least one of the following other identifiers:

- ISIN	CA1125851040
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1867.00000000
b. Units	Number of shares



c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	103867.74000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.043777753613

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1303

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Daimler AG

b. LEI (if any) of issuer. (1)

529900R27DL06UVNT076

c. Title of the issue or description of the investment.

Daimler AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0007100000

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

349.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

29439.80000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.012408167452

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1304**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RenaissanceRe Holdings Ltd

b. LEI (if any) of issuer. [\(1\)](#) EK6GB9U3U58PDI411C94

c. Title of the issue or description of the investment. RenaissanceRe Holdings Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG7496G1033

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 388.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. (4).	60811.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025630474694

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) BERMUDA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1305

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Capital One Financial Corp
b. LEI (if any) of issuer. (1)	ZUE8T73ROZOF6FLBAR73
c. Title of the issue or description of the investment.	Capital One Financial Corp
d. CUSIP (if any).	14040H105

At least one of the following other identifiers:

- ISIN	US14040H1059
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	376.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	62404.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026302088179

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1306

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Mapfre SA

b. LEI (if any) of issuer. [\(1\)](#) 95980020140005693107

c. Title of the issue or description of the investment. Mapfre SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0124244E34

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 8898.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 19200.74000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund.	0.008092649988
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SPAIN
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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
---	---

**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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Element Fleet Management Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000PGBS1C22ELQ16
c. Title of the issue or description of the investment.	Element Fleet Management Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA2861812014
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3194.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Canada Dollar
e. Value. <a href="#">(4)</a>	35214.63000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.014842119369

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1308

**Item C.1. Identification of investment.**

a. Name of issuer (if any). First Quantum Minerals Ltd

b. LEI (if any) of issuer. (1) 549300I7UVBGWRYMYZ18

c. Title of the issue or description of the investment. First Quantum Minerals Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA3359341052

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 3202.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 66697.23000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.028111277877

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1309

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Public Service Enterprise Group Inc

b. LEI (if any) of issuer. <a href="#">(1)</a>	PUSS41EMO3E6XXNV3U28
c. Title of the issue or description of the investment.	Public Service Enterprise Group Inc
d. CUSIP (if any).	744573106

At least one of the following other identifiers:

- ISIN	US7445731067
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1187.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	75896.78000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031988666884

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1310****Item C.1. Identification of investment.**

- a. Name of issuer (if any). American International Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) ODVCVCQG2BP6VHV36M30
- c. Title of the issue or description of the investment. American International Group Inc
- d. CUSIP (if any). 026874784

At least one of the following other identifiers:

- ISIN US0268747849

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 720.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 39283.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.016556923744

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1311

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Mercantile Exchange
- b. LEI (if any) of issuer. (1) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. Long: SS1C531 IRS AUD R F 2.97500 IS1C531 CCPVANILLA / Short: SS1C531 IRS AUD P V 06MBBSW IS1C542 CCPVANILLA

d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1C531
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Description of other unique identifier.	Internal Identifier
---	---------------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9490000.00000000
------------	------------------

b. Units	Other units
----------	-------------

c. Description of other units.	Notional Amount
--------------------------------	-----------------

d. Currency. <a href="#">(3)</a>	Australia Dollar
----------------------------------	------------------

e. Value. <a href="#">(4)</a>	786653.86000000
-------------------------------	-----------------

f. Exchange rate.	1.36696100
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g. Percentage value compared to net assets of the Fund.	0.331555677074
---	----------------

**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-interest rate
------------------------------------	--------------------------

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.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 2.97500000

Receipts: Base currency. Australia Dollar

Receipts: Amount. 3835.97000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. Australian Bank Bill Rate 6 Month

Payments: Floating rate Spread. 0.00000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit. 6

Payment: Floating Rate Tenor. Month

Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-39.00000000
ii. Termination or maturity date.	2027-02-27
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	9490000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	786653.86000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1312

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Arrow Electronics Inc
b. LEI (if any) of issuer. (1)	549300YNNLBXT8N8R512
c. Title of the issue or description of the investment.	Arrow Electronics Inc
d. CUSIP (if any).	042735100

At least one of the following other identifiers:

- ISIN	US0427351004
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#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	775.00000000



b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93945.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.039595768157

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1313

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Investor AB

b. LEI (if any) of issuer. (1)

549300VEBQPHRZBKUX38

c. Title of the issue or description of the investment.

Investor AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0015811963

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3608.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

86298.47000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.036372728980

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SWEDEN

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1314**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fastenal Co

b. LEI (if any) of issuer. [\(1\)](#) 529900PP0C7H2HHPSJ32

c. Title of the issue or description of the investment. Fastenal Co

d. CUSIP (if any). 311900104

At least one of the following other identifiers:

- ISIN US3119001044

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1510.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	84333.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.035544541397

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

N/A

#### ***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

#### ***Item C.11. Derivatives.***

N/A

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1315

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Loblaw Cos Ltd

b. LEI (if any) of issuer. (1)

5493008LN3O1DIDTSH67

c. Title of the issue or description of the investment.

Loblaw Cos Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA5394811015

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1937.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

136472.02000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.057519673256

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 1316

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Banco Bilbao Vizcaya Argentaria SA
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b. LEI (if any) of issuer. <a href="#">(1)</a>	K8MS7FD7N5Z2WQ51AZ71
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c. Title of the issue or description of the investment.	Banco Bilbao Vizcaya Argentaria SA
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d. CUSIP (if any).	000000000
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At least one of the following other identifiers:

- ISIN	ES0113211835
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3189.00000000
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b. Units	Number of shares
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c. Description of other units.	
--------------------------------	--

d. Currency. <a href="#">(3)</a>	Euro Member Countries
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e. Value. <a href="#">(4)</a> .	20871.98000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008797037442

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SPAIN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 1317

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Eaton Corp PLC
b. LEI (if any) of issuer. (1)	549300VDIGTMXUNT7H71
c. Title of the issue or description of the investment.	Eaton Corp PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00B8KQN827
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	547.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	92092.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038814950255

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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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.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1318

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Gilead Sciences Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300WTZWR07K8MNV44
- c. Title of the issue or description of the investment. Gilead Sciences Inc
- d. CUSIP (if any). 375558103

At least one of the following other identifiers:

- ISIN US3755581036

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 703.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 51164.34000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.021564538424
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
--------------------	---------------

b. Issuer type. (7)	Corporate
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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)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SEI Investments Co
b. LEI (if any) of issuer. <a href="#">(1)</a>	5LJTIFADGZ6XH1RVOC11
c. Title of the issue or description of the investment.	SEI Investments Co
d. CUSIP (if any).	784117103

At least one of the following other identifiers:

- ISIN	US7841171033
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	695.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	43652.95000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018398668244

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1320****Item C.1. Identification of investment.**

a. Name of issuer (if any). Commodities Exchange Center

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. COPPER FUTURE DEC21

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBG00FM59K97

Description of other unique identifier. Bloomberg Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 15.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) -36520.73000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.01539260909

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-commodity

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Commodities Exchange Center	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Copper
Index identifier, if any.	HGZ1 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-12-29
iv. Aggregate notional amount or contract value on trade date.	1677145.73000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-36520.73000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 1321

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ISS A/S
b. LEI (if any) of issuer. (1)	213800LEZA58SZNCBN19
c. Title of the issue or description of the investment.	ISS A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060542181
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**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	413.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	9504.11000000
f. Exchange rate.	6.29820000

g. Percentage value compared to net assets of the Fund.	0.004005753719
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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)	Equity-common
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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)	DENMARK
--------------------------	---------

b. Investment ISO country code. (9)	
-------------------------------------	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Svenska Handelsbanken AB
b. LEI (if any) of issuer. <a href="#">(1)</a>	NHBDILHZTYCNBV5UYZ31
c. Title of the issue or description of the investment.	Svenska Handelsbanken AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0007100599
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2923.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Sweden Krona
e. Value. <a href="#">(4)</a>	32844.87000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.013843322539

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SWEDEN
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.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1323

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Whitbread PLC

b. LEI (if any) of issuer. (1) 21380099VMZKRMN3EX36

c. Title of the issue or description of the investment. Whitbread PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1KJJ408

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 756.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 33384.47000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.014070750958

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1324

**Item C.1. Identification of investment.**

a. Name of issuer (if any). China Construction Bank Corp

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493001KQW6DM7KEDR62
c. Title of the issue or description of the investment.	China Construction Bank Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE1000002H1
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#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	233000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	167889.93000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.070761566485

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	CHINA
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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1325****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barrick Gold Corp
- b. LEI (if any) of issuer. [\(1\)](#) 004KBQCJZX82UKGCBV73
- c. Title of the issue or description of the investment. Barrick Gold Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0679011084

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 2364.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 47517.96000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.020027676977

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- |                                     |               |
|-------------------------------------|---------------|
| a. Asset type. <a href="#">(6)</a>  | Equity-common |
| b. Issuer type. <a href="#">(7)</a> | Corporate     |

**Item C.5. Country of investment or issuer.**

- |   |                        |
|---|------------------------|
| a. ISO country code. <a href="#">(8)</a>            | 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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 1326

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ConocoPhillips       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | WPTL2Z3FIYTHSP5V2253 |
| c. Title of the issue or description of the investment. | ConocoPhillips       |

d. CUSIP (if any).	20825C104
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At least one of the following other identifiers:

- ISIN	US20825C1045
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1067.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	59250.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.024972664546

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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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 checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1327****Item C.1. Identification of investment.**

a. Name of issuer (if any). Cars.com Inc

b. LEI (if any) of issuer. [\(1\)](#) 5493002G6J07LNGX4M98

c. Title of the issue or description of the investment. Cars.com Inc

d. CUSIP (if any). 14575E105

At least one of the following other identifiers:

- ISIN US14575E1055

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 283.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3599.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.001517212238

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1328

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HSBC Holdings PLC

b. LEI (if any) of issuer. (1) MLU0ZO3ML4LN2LL2TL39

c. Title of the issue or description of the investment. HSBC Holdings PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:



- ISIN	GB0005405286
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5317.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	28078.30000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.011834327956

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED 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. [\(10\)](#)

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.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 1329****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Valeo
- b. LEI (if any) of issuer. [\(1\)](#) 5493006IH2N2WMIBB742
- c. Title of the issue or description of the investment. Valeo
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0013176526

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 282.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 8049.00000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.003392459861

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 1330

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Heineken NV

b. LEI (if any) of issuer. [\(1\)](#) 724500K5PTPSST86UQ23

c. Title of the issue or description of the investment. Heineken NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00000009165

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	502.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	54980.05000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.023172768393

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common  
b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Explanatory Note Record	Note Item	Explanatory Notes
#1	C.12.a	If the RIC is part of the securities lending authorization agreement and has engaged in securities lending, the cash collateral will be adjusted on the next business day to maintain the required collateral amount.
#2	C.9.f.iv	If the fund holds Capital Contingent Convertible Notes, conversion to an issuing bank's common stock occurs should its capital fall beneath a specified threshold. The conversion of debt to equity will rebalance the issuer's debt to equity ratio, but as this amount is not known until the contingent event's occurrence, question c.9.f.iv will be represented as 1.
#3	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.
#4	C.11.f.i.2	For the applicable funds using IBOR rates, IBORs are undergoing a change as regulators and industry groups have recommended that firms consider adoption of alternative, overnight risk-free rates (RFRs). Floating rate swap terms reflected as Libors may be using the RFR to calculate the actual rate

## NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.

(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	<p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p>

An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.

(27) If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.

(28) If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	AB GLOBAL RISK ALLOCATION FUND, INC.
By (Signature):	Joseph Mantineo
Name:	Joseph Mantineo
Title:	Treasurer and Chief Financial Officer
Date:	2021-09-28

**AB Global Risk Allocation Fund, Inc.**  
**Consolidated Portfolio of Investments**  
August 31, 2021 (unaudited)

	Principal Amount (000)	U.S. \$ Value
<b>INFLATION-LINKED SECURITIES – 49.6%</b>		
<b>Japan – 9.5%</b>		
Japanese Government CPI Linked Bond Series 21 0.10%, 03/10/2026	JPY 2,438,287	\$ 22,577,455
<b>United States – 40.1%</b>		
U.S. Treasury Inflation Index 0.25%, 01/15/2025 (TIPS)	U.S.\$ 15,592	16,849,641
0.375%, 07/15/2025 (TIPS)(a)	64,721	71,071,592
0.375%, 01/15/2027 (TIPS)	6,331	7,065,477
		<u>94,986,710</u>
Total Inflation-Linked Securities (cost \$111,488,347)		<u>117,564,165</u>
	<b>Shares</b>	
<b>COMMON STOCKS – 31.1%</b>		
<b>Information Technology – 5.4%</b>		
<b>Communications Equipment – 0.2%</b>		
Cisco Systems, Inc./Delaware	2,148	126,775
F5 Networks, Inc.(b)	462	94,049
Juniper Networks, Inc.	2,077	60,191
Motorola Solutions, Inc.	840	205,145
Nokia Oyj(b)	5,115	30,727
Telefonaktiebolaget LM Ericsson - Class B	4,594	54,416
		<u>571,303</u>
<b>Electronic Equipment, Instruments &amp; Components – 0.4%</b>		
Amphenol Corp. - Class A	2,168	166,134
Arrow Electronics, Inc.(b)	775	93,945
Avnet, Inc.	1,566	63,360
CDW Corp./DE	1,016	203,820
Corning, Inc.	2,176	87,018
Flex Ltd.(b)	3,294	61,203
Hexagon AB	5,852	101,478
TE Connectivity Ltd.	878	131,893
Trimble, Inc.(b)	1,320	124,370
Vontier Corp.(b)	269	9,784
		<u>1,043,005</u>
<b>IT Services – 1.5%</b>		
Accenture PLC - Class A	613	206,311
Akamai Technologies, Inc.(b)	806	91,279
Alliance Data Systems Corp.	215	21,094
Amadeus IT Group SA - Class A(b)	787	48,068
Atos SE	247	12,842
Automatic Data Processing, Inc.	831	173,712
Black Knight, Inc.(b)	362	27,393
Broadridge Financial Solutions, Inc.	1,174	202,186
Capgemini SE	360	80,923
CGI, Inc.(b)	1,595	142,553



Company	Shares	U.S. \$ Value
Cognizant Technology Solutions Corp. - Class A	1,099	\$ 83,865
DXC Technology Co.(b)	635	23,317
Edenred	463	26,261
Fidelity National Information Services, Inc.	1,949	249,024
Fiserv, Inc.(b)	2,368	278,927
FleetCor Technologies, Inc.(b)	249	65,557
Gartner, Inc.(b)	575	177,525
Global Payments, Inc.	1,430	232,575
International Business Machines Corp.	502	70,451
Mastercard, Inc. - Class A	649	224,703
Paychex, Inc.	1,472	168,500
PayPal Holdings, Inc.(b)	1,263	364,578
Sabre Corp.(b) (c)	2,420	27,177
VeriSign, Inc.(b)	824	178,198
Visa, Inc. - Class A(c)	718	164,494
Western Union Co. (The) - Class W	3,117	67,452
Worldline SA/France(b) (d)	725	64,556
		<u>3,473,521</u>
<b>Semiconductors &amp; Semiconductor Equipment – 1.2%</b>		
Advanced Micro Devices, Inc.(b)	2,015	223,101
Analog Devices, Inc.	1,479	240,990
Applied Materials, Inc.	967	130,671
ASML Holding NV	269	224,343
Broadcom, Inc.	205	101,928
Infineon Technologies AG	1,599	68,082
Intel Corp.	1,884	101,849
KLA Corp.	609	207,036
Lam Research Corp.	384	232,251
Marvell Technology, Inc.	2,554	156,279
Microchip Technology, Inc.	789	124,157
Micron Technology, Inc.(b)	1,172	86,376
NVIDIA Corp.	1,024	229,222
NXP Semiconductors NV	516	111,007
Qorvo, Inc.(b)	444	83,485
QUALCOMM, Inc.	984	144,343
Skyworks Solutions, Inc.	431	79,071
STMicroelectronics NV	1,365	60,806
Texas Instruments, Inc.	847	161,701
Xilinx, Inc.	811	126,184
		<u>2,892,882</u>
<b>Software – 1.8%</b>		
Adobe, Inc.(b)	449	298,001
ANSYS, Inc.(b)	635	232,004
Autodesk, Inc.(b)	395	122,486
BlackBerry Ltd.(b)	2,745	31,287
Cadence Design Systems, Inc.(b)	1,796	293,610
CDK Global, Inc.	1,015	42,224
Cerence, Inc.(b) (c)	343	37,195
Citrix Systems, Inc.	604	62,133
Constellation Software, Inc./Canada	106	179,644
Dassault Systemes SE	3,230	184,485
Fortinet, Inc.(b)	1,023	322,388
Intuit, Inc.	570	322,683

Company	Shares	U.S. \$ Value
Micro Focus International PLC (ADR)	345	\$ 2,084
Microsoft Corp.	995	300,371
NortonLifeLock, Inc.	1,835	48,738
Nuance Communications, Inc.(b)	2,749	151,332
Open Text Corp.	1,658	90,952
Oracle Corp.	1,536	136,904
Palo Alto Networks, Inc.(b)	297	136,929
Sage Group PLC (The)	5,404	55,188
salesforce.com, Inc.(b)	534	141,654
SAP SE	466	69,998
ServiceNow, Inc.(b)	428	275,478
Splunk, Inc.(b)	575	87,900
Synopsys, Inc.(b)	974	323,602
VMware, Inc. - Class A(b) (c)	527	78,455
Workday, Inc. - Class A(b)	384	104,893
		<u>4,132,618</u>
<b>Technology Hardware, Storage &amp; Peripherals – 0.3%</b>		
Apple, Inc.	1,628	247,179
Dell Technologies, Inc. - Class C(b)	1,368	133,325
Hewlett Packard Enterprise Co.	3,043	47,045
HP, Inc.	2,579	76,700
NetApp, Inc.	1,082	96,222
Seagate Technology Holdings PLC	978	85,663
Topicus.com, Inc.(b)	197	19,991
Western Digital Corp.(b)	465	29,388
Xerox Holdings Corp.	1,717	38,650
		<u>774,163</u>
		<u>12,887,492</u>
<b>Financials – 4.7%</b>		
<b>Banks – 1.2%</b>		
ABN AMRO Bank NV (GDR)(b) (d)	1,125	15,673
Agricultural Bank of China Ltd. - Class H	420,000	140,800
Banco Bilbao Vizcaya Argentaria SA(b)	3,189	20,872
Banco de Sabadell SA(b)	16,277	11,604
Banco Santander SA(b)	3,967	14,627
Bank of America Corp.	1,350	56,362
Bank of China Ltd. - Class H	357,000	125,105
Bank of Communications Co., Ltd. - Class H	226,000	129,792
Bank of Ireland Group PLC(b)	2,334	14,609
Bank of Montreal	747	74,342
Bank of Nova Scotia (The)	862	53,395
Bankinter SA	3,395	19,869
Barclays PLC	10,110	25,633
BNP Paribas SA	331	20,969
CaixaBank SA	8,772	27,250
Canadian Imperial Bank of Commerce	584	67,183
China CITIC Bank Corp., Ltd. - Class H	265,000	121,827
China Construction Bank Corp. - Class H	233,000	167,890
China Everbright Bank Co., Ltd. - Class H	345,000	123,656
China Minsheng Banking Corp., Ltd. - Class H	212,400	88,705
CIT Group, Inc.	697	38,628
Citigroup, Inc.	564	40,557
Citizens Financial Group, Inc.	745	32,624

Company	Shares	U.S. \$ Value
Comerica, Inc.	403	\$ 29,786
Commerzbank AG(b)	2,045	12,798
Credit Agricole SA	1,641	23,686
Danske Bank A/S	858	14,398
DNB Bank ASA	1,818	38,372
Erste Group Bank AG	821	32,782
Fifth Third Bancorp	1,167	45,350
First Republic Bank/CA	402	79,974
HSBC Holdings PLC	5,317	28,078
Huntington Bancshares, Inc./OH	2,387	37,070
ING Groep NV	1,574	21,712
Intesa Sanpaolo SpA	18,206	51,520
JPMorgan Chase & Co.	448	71,658
KBC Group NV	411	34,540
KeyCorp	1,685	34,239
Lloyds Banking Group PLC	36,308	21,736
M&T Bank Corp.	381	53,344
National Bank of Canada	1,132	89,849
Natwest Group PLC	6,922	20,212
Nedbank Group Ltd.(b)	313	3,986
Nordea Bank Abp	3,090	36,292
Nordea Bank Abp (Finland)	88	1,032
People's United Financial, Inc.	2,269	37,280
PNC Financial Services Group, Inc. (The)	291	55,610
Raiffeisen Bank International AG	1,044	25,031
Regions Financial Corp.	1,804	36,856
Royal Bank of Canada	718	73,755
Signature Bank/New York NY	215	55,756
Skandinaviska Enskilda Banken AB - Class A	3,315	44,461
Societe Generale SA	422	13,282
Standard Chartered PLC	2,940	18,334
Svenska Handelsbanken AB - Class A	2,923	32,845
Swedbank AB - Class A	1,696	32,695
Toronto-Dominion Bank (The)	1,045	67,861
Truist Financial Corp.	1,653	94,320
UniCredit SpA	1,079	13,454
US Bancorp	800	45,912
Wells Fargo & Co.	690	31,533
		<u>2,893,371</u>
<b>Capital Markets – 1.3%</b>		
3i Group PLC	4,463	82,079
Abrdn PLC	11,793	43,088
Affiliated Managers Group, Inc.	225	38,275
Ameriprise Financial, Inc.	250	68,228
Bank of New York Mellon Corp. (The)	853	47,103
BlackRock, Inc. - Class A	109	102,819
Brookfield Asset Management, Inc.(c)	41	2,278
Brookfield Asset Management, Inc. - Class A	1,867	103,868
Charles Schwab Corp. (The)	1,564	113,937
CI Financial Corp.	2,261	43,889
CITIC Securities Co., Ltd. - Class H	80,000	202,622
CME Group, Inc. - Class A	377	76,049
Credit Suisse Group AG	1,310	13,878
Deutsche Bank AG(b)	1,113	13,764
Deutsche Boerse AG	355	61,222
Franklin Resources, Inc.	837	27,152
Goldman Sachs Group, Inc. (The)	162	66,989
Haitong Securities Co., Ltd. - Class H	98,800	91,284

Company	Shares	U.S. \$ Value
Hargreaves Lansdown PLC	1,868	\$ 38,794
IGM Financial, Inc.	1,289	47,007
Intercontinental Exchange, Inc.	727	86,898
Invesco Ltd.	1,109	28,080
Investec PLC	4,737	19,922
Jefferies Financial Group, Inc.	1,464	54,109
Julius Baer Group Ltd.	634	43,273
London Stock Exchange Group PLC	1,249	136,820
Moody's Corp.	325	123,750
Morgan Stanley	1,891	197,477
MSCI, Inc. - Class A	361	229,083
Nasdaq, Inc.	753	147,422
Ninety-One PLC	2,368	8,341
Northern Trust Corp.	412	48,830
Onex Corp.	648	45,403
Partners Group Holding AG	68	120,564
Quilter PLC(d)	3,254	6,763
Raymond James Financial, Inc.	418	58,478
S&P Global, Inc.	311	138,028
Schroders PLC	944	49,079
SEI Investments Co.	695	43,653
St. James's Place PLC	2,130	47,168
State Street Corp.	421	39,115
T Rowe Price Group, Inc.	627	140,367
UBS Group AG	1,814	30,260
		<u>3,127,208</u>
<b>Consumer Finance – 0.2%</b>		
Ally Financial, Inc.	1,228	64,961
American Express Co.	516	85,635
Capital One Financial Corp.	376	62,405
Discover Financial Services	568	72,829
Navient Corp.(c)	1,339	31,078
Provident Financial PLC(b)	1,368	6,706
Synchrony Financial	1,033	51,392
		<u>375,006</u>
<b>Diversified Financial Services – 0.3%</b>		
Berkshire Hathaway, Inc. - Class B(b)	231	66,013
Element Fleet Management Corp.	3,194	35,215
EXOR NV	480	40,048
Groupe Bruxelles Lambert SA	1,242	142,291
IHS Markit Ltd.	1,109	133,745
Industrivarden AB - Class C	1,828	63,746
Investor AB	3,608	86,298
Kinnevik AB(b)	1,368	53,600
L E Lundbergforetagen AB - Class B	856	54,692
M&G PLC	1,555	4,405
Voya Financial, Inc.	775	50,360
Wendel SE	294	42,664
		<u>773,077</u>
<b>Insurance – 1.6%</b>		
Admiral Group PLC	1,243	61,760
Aegon NV	4,545	22,442
Aflac, Inc.	1,388	78,672
Ageas SA/NV	832	41,577
Alleghany Corp.(b)	66	44,662

Company	Shares	U.S. \$ Value
Allianz SE	222	\$ 52,117
Allstate Corp. (The)	643	86,985
American International Group, Inc.	720	39,283
Aon PLC	435	124,784
Arch Capital Group Ltd.(b)	1,779	73,117
Arthur J Gallagher & Co.	958	137,588
Assicurazioni Generali SpA	1,915	39,068
Assurant, Inc.	420	71,446
Aviva PLC	5,185	28,819
Axis Capital Holdings Ltd.	710	36,331
Baloise Holding AG	288	45,925
Brighthouse Financial, Inc.(b)	60	2,938
Brookfield Asset Management Reinsurance Partners Ltd.(b)	12	733
China Life Insurance Co., Ltd. - Class H	44,000	73,777
Chubb Ltd.	371	68,234
Cincinnati Financial Corp.	705	86,997
CNP Assurances	1,623	27,810
Direct Line Insurance Group PLC	8,791	37,347
Everest Re Group Ltd.	214	56,689
Fairfax Financial Holdings Ltd.	85	37,625
Fidelity National Financial, Inc.	1,183	57,766
Gjensidige Forsikring ASA	2,409	56,314
Globe Life, Inc.	598	57,450
Great-West Lifeco, Inc.	2,017	62,397
Hannover Rueck SE	383	70,482
Hartford Financial Services Group, Inc. (The)	878	59,019
iA Financial Corp., Inc.	1,008	55,895
Intact Financial Corp.	960	130,747
Legal & General Group PLC	13,473	50,047
Lincoln National Corp.	446	30,618
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros	3,395	7,179
Loews Corp.	1,014	56,652
Manulife Financial Corp.	2,171	42,279
Mapfre SA	8,898	19,201
Markel Corp.(b)	39	49,540
Marsh & McLennan Cos., Inc.	753	118,372
MetLife, Inc.	661	40,982
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	212	61,876
New China Life Insurance Co., Ltd. - Class H	37,000	108,919
NN Group NV	985	51,095
Old Mutual Ltd.	9,763	10,220
Poste Italiane SpA(d)	5,111	69,295
Power Corp. of Canada	3,725	128,551
Principal Financial Group, Inc.	589	39,351
Progressive Corp. (The)	1,147	110,502
Prudential Financial, Inc.	336	35,576
Prudential PLC	1,555	32,398
Reinsurance Group of America, Inc. - Class A	376	43,548
RenaissanceRe Holdings Ltd.	388	60,811
Sampo Oyj - Class A	886	45,784
SCOR SE	791	24,276
Sun Life Financial, Inc.	1,344	69,200
Swiss Life Holding AG	132	68,802
Swiss Re AG	469	43,121
Travelers Cos., Inc. (The)	464	74,105
Trisura Group Ltd.(b)	28	1,008

Company	Shares	U.S. \$ Value
Tryg A/S	4,038	\$ 99,982
UnipolSai Assicurazioni SpA	12,165	34,994
Unum Group	830	22,095
Willis Towers Watson PLC	352	77,693
WR Berkley Corp.	1,102	82,992
Zurich Insurance Group AG	154	67,574
		<u>3,805,434</u>
<b>Mortgage Real Estate Investment Trusts (REITs) – 0.1%</b>		
AGNC Investment Corp.	2,408	39,274
Annaly Capital Management, Inc.	3,658	31,788
		<u>71,062</u>
<b>Thriffs &amp; Mortgage Finance – 0.0%</b>		
New York Community Bancorp, Inc.	3,312	41,466
		<u>11,086,624</u>
<b>Health Care – 3.6%</b>		
<b>Biotechnology – 0.3%</b>		
AbbVie, Inc.	1,379	166,556
Alkermes PLC(b)	331	10,347
Amgen, Inc.	320	72,170
Biogen, Inc.(b)	169	57,276
BioMarin Pharmaceutical, Inc.(b)	341	28,716
Genmab A/S(b)	279	132,171
Gilead Sciences, Inc.	703	51,164
Grifols SA	2,271	55,518
Idorsia Ltd.(b)	213	5,024
Incyte Corp.(b)	189	14,457
Regeneron Pharmaceuticals, Inc.(b)	66	44,444
Seagen, Inc.(b)	303	50,783
United Therapeutics Corp.(b)	217	46,629
Vertex Pharmaceuticals, Inc.(b)	246	49,271
		<u>784,526</u>
<b>Health Care Equipment &amp; Supplies – 1.3%</b>		
Abbott Laboratories	1,269	160,364
Alcon, Inc.	184	15,154
Align Technology, Inc.(b)	301	213,409
Arjo AB - Class B	2,759	35,394
Baxter International, Inc.	1,040	79,269
Becton Dickinson and Co.	362	91,115
Boston Scientific Corp.(b)	1,769	79,870
Coloplast A/S - Class B	742	128,558
Cooper Cos., Inc. (The)	246	110,875
Danaher Corp.	776	251,548
Demant A/S(b)	2,432	137,950
DENTSPLY SIRONA, Inc.	989	61,021
DexCom, Inc.(b)	430	227,651
Edwards Lifesciences Corp.(b)	960	112,493
Getinge AB - Class B	2,759	113,242
Hologic, Inc.(b)	1,129	89,360
IDEXX Laboratories, Inc.(b)	330	222,341
Intuitive Surgical, Inc.(b)	183	192,802

Company	Shares	U.S. \$ Value
Koninklijke Philips NV	488	\$ 22,489
Medtronic PLC	683	91,167
ResMed, Inc.	778	226,032
Smith & Nephew PLC	4,175	79,947
Sonova Holding AG	435	167,635
Stryker Corp.	486	134,671
Teleflex, Inc.	270	106,774
Zimmer Biomet Holdings, Inc.	375	56,419
		<u>3,207,550</u>
<b>Health Care Providers &amp; Services – 0.6%</b>		
AmerisourceBergen Corp. - Class A	482	58,905
Anthem, Inc.	274	102,785
Cardinal Health, Inc.	702	36,848
Centene Corp.(b)	956	60,209
Cigna Corp.	492	104,132
Covetrus, Inc.(b)	280	6,325
CVS Health Corp.	1,161	100,299
DaVita, Inc.(b)	632	82,647
Fresenius Medical Care AG & Co. KGaA	755	58,052
Fresenius SE & Co. KGaA	693	36,031
HCA Healthcare, Inc.	514	130,032
Henry Schein, Inc.(b)	702	53,064
Humana, Inc.	169	68,516
Laboratory Corp. of America Holdings(b)	407	123,476
McKesson Corp.	241	49,198
Medclinic International PLC(b)	5,230	22,538
MEDNAX, Inc.(b)	637	20,454
Patterson Cos., Inc.	1,039	31,835
Quest Diagnostics, Inc.	556	84,973
UnitedHealth Group, Inc.	310	129,044
Universal Health Services, Inc. - Class B	362	56,385
		<u>1,415,748</u>
<b>Health Care Technology – 0.0%</b>		
Cerner Corp.	701	<u>53,522</u>
<b>Life Sciences Tools &amp; Services – 0.6%</b>		
Agilent Technologies, Inc.	816	143,183
Eurofins Scientific SE	1,160	164,593
Illumina, Inc.(b)	183	83,660
IQVIA Holdings, Inc.(b)	646	167,786
Lonza Group AG	278	235,112
Mettler-Toledo International, Inc.(b)	105	163,047
QIAGEN NV(b)	1,521	84,175
Thermo Fisher Scientific, Inc.	346	192,013
Waters Corp.(b)	286	118,410
		<u>1,351,979</u>
<b>Pharmaceuticals – 0.8%</b>		
AstraZeneca PLC	729	85,252
AstraZeneca PLC (Sponsored ADR)	492	28,674
Bausch Health Cos., Inc.(b)	834	24,300
Bayer AG	526	29,262
Bristol-Myers Squibb Co.	1,220	81,569
Eli Lilly & Co.	693	178,995

Company	Shares	U.S. \$ Value
GlaxoSmithKline PLC	3,649	\$ 73,402
Hikma Pharmaceuticals PLC	2,641	92,183
Jazz Pharmaceuticals PLC <sup>(b)</sup>	223	29,371
Johnson & Johnson	554	95,914
Mallinckrodt PLC <sup>(b)</sup>	476	100
Merck & Co., Inc.	863	65,838
Merck KGaA	536	127,352
Novartis AG	923	85,369
Novo Nordisk A/S - Class B	1,284	128,541
Organon & Co.	86	2,914
Orion Oyj - Class B	948	38,669
Perrigo Co. PLC	428	17,527
Pfizer, Inc.	2,016	92,877
Roche Holding AG	268	107,617
Sanofi	604	62,598
Takeda Pharmaceutical Co., Ltd. (Sponsored ADR) <sup>(c)</sup>	1,184	19,642
UCB SA	558	63,840
Viatis, Inc.	1,277	18,682
Vifor Pharma AG	380	54,107
Zoetis, Inc.	996	203,742
		<u>1,808,337</u>
		<u>8,621,662</u>
<b>Industrials – 3.3%</b>		
<b>Aerospace &amp; Defense – 0.5%</b>		
Airbus SE <sup>(b)</sup>	181	24,760
Babcock International Group PLC <sup>(b)</sup>	1,434	7,161
BAE Systems PLC	2,639	20,617
Boeing Co. (The) <sup>(b)</sup>	219	48,070
Bombardier, Inc. - Class B <sup>(b)</sup>	7,317	10,671
CAE, Inc. <sup>(b)</sup>	2,809	81,110
Dassault Aviation SA	11	12,419
General Dynamics Corp.	241	48,275
Howmet Aerospace, Inc.	824	26,162
Huntington Ingalls Industries, Inc.	180	36,751
L3Harris Technologies, Inc.	1,019	237,437
Leonardo SpA <sup>(b)</sup>	684	5,569
Lockheed Martin Corp.	198	71,240
Meggitt PLC <sup>(b)</sup>	2,664	30,406
Northrop Grumman Corp.	198	72,805
Raytheon Technologies Corp.	1,280	108,493
Rolls-Royce Holdings PLC <sup>(b)</sup>	5,507	8,685
Safran SA	174	21,828
Teledyne Technologies, Inc. <sup>(b)</sup>	130	60,239
Textron, Inc.	720	52,322
Thales SA	192	19,501
TransDigm Group, Inc. <sup>(b)</sup>	93	56,495
		<u>1,061,016</u>
<b>Air Freight &amp; Logistics – 0.2%</b>		
CH Robinson Worldwide, Inc.	534	48,092
Deutsche Post AG	500	35,155
DSV PANALPINA A/S	295	75,143
Expeditors International of Washington, Inc.	744	92,732
FedEx Corp.	189	50,215



Company	Shares	U.S. \$ Value
Kuehne & Nagel International AG	139	\$ 50,800
Royal Mail PLC	3,581	24,389
United Parcel Service, Inc. - Class B	471	92,142
		<u>468,668</u>
<b>Airlines – 0.0%</b>		
American Airlines Group, Inc.(b)	507	10,109
Delta Air Lines, Inc.(b)	566	22,889
Deutsche Lufthansa AG(b)	656	6,572
easyJet PLC(b)	784	8,584
International Consolidated Airlines Group SA(b)	4,711	10,378
Southwest Airlines Co.(b)	528	26,284
United Airlines Holdings, Inc.(b)	315	14,651
		<u>99,467</u>
<b>Building Products – 0.2%</b>		
A O Smith Corp.	711	51,704
Assa Abloy AB - Class B	848	27,137
Carrier Global Corp.	587	33,811
Cie de Saint-Gobain	254	18,413
Fortune Brands Home & Security, Inc.	681	66,309
Geberit AG	50	41,755
Johnson Controls International PLC	1,024	76,595
Masco Corp.	1,061	64,424
Otis Worldwide Corp.	293	27,021
Resideo Technologies, Inc.(b)	63	2,031
		<u>409,200</u>
<b>Commercial Services &amp; Supplies – 0.3%</b>		
Cintas Corp.	386	152,767
G4S PLC(b) (e) (f)	3,969	13,369
ISS A/S(b)	413	9,504
Republic Services, Inc. - Class A	966	119,910
Securitas AB - Class B	1,405	23,373
Societe BIC SA	160	10,652
Stericycle, Inc.(b)	372	25,891
Waste Connections, Inc.	891	115,126
Waste Management, Inc.	916	142,081
		<u>612,673</u>
<b>Construction &amp; Engineering – 0.1%</b>		
ACS Actividades de Construccion y Servicios SA	514	13,876
Boskalis Westminster	549	18,072
Bouygues SA	319	13,358
China Railway Group Ltd. - Class H	179,000	85,727
Eiffage SA	192	19,977
Epiroc AB - Class A	436	9,568
Epiroc AB - Class B	520	9,883
Ferrovial SA	1,050	30,407
Fluor Corp.(b) (c)	716	11,929
HOCHTIEF AG	79	6,319
Metso Outotec Oyj	1,685	18,018
Orascom Construction PLC	173	817
Skanska AB - Class B	763	21,996
SNC-Lavalin Group, Inc.	1,097	29,702

Company	Shares	U.S. \$ Value
Vinci SA	175	\$ 18,776
		<u>308,425</u>
<b>Electrical Equipment – 0.2%</b>		
ABB Ltd.	788	29,152
Acuity Brands, Inc.	140	25,834
AMETEK, Inc.	672	91,372
Eaton Corp. PLC	547	92,093
Emerson Electric Co.	688	72,584
Legrand SA	296	33,961
nVent Electric PLC	481	16,527
Prysmian SpA	537	20,218
Rockwell Automation, Inc.	235	76,481
Schneider Electric SE	198	35,376
Sensata Technologies Holding PLC <sup>(b)</sup>	858	50,777
Siemens Energy AG <sup>(b)</sup>	59	1,712
Vestas Wind Systems A/S	760	30,686
		<u>576,773</u>
<b>Industrial Conglomerates – 0.1%</b>		
3M Co.	284	55,306
DCC PLC	173	14,706
General Electric Co.	199	20,977
Honeywell International, Inc.	378	87,662
Melrose Industries PLC	8,829	20,387
Roper Technologies, Inc.	184	88,923
Siemens AG	118	19,575
Smiths Group PLC	1,381	27,409
		<u>334,945</u>
<b>Machinery – 0.6%</b>		
AGCO Corp.	496	68,260
Alfa Laval AB	849	34,474
Alstom SA	671	28,848
ANDRITZ AG	354	20,369
Atlas Copco AB - Class A	436	29,974
Atlas Copco AB - Class B	520	30,114
Caterpillar, Inc.	323	68,111
CNH Industrial NV	1,193	19,721
Cummins, Inc.	221	52,152
Deere & Co.	289	109,251
Dover Corp.	428	74,626
Electrolux Professional AB - Class B <sup>(b)</sup>	748	5,847
Flowserve Corp.	599	23,283
Fortive Corp.	674	49,788
GEA Group AG	378	17,448
Illinois Tool Works, Inc.	349	81,268
IMI PLC	1,187	29,766
Ingersoll Rand, Inc. <sup>(b)</sup>	413	21,897
Kone Oyj - Class B	326	27,052
MAN SE	62	5,410
Middleby Corp. (The) <sup>(b)</sup>	251	45,918
Neles Oyj	392	6,063
PACCAR, Inc.	502	41,099
Parker-Hannifin Corp.	211	62,597
Pentair PLC	481	37,114
Sandvik AB	907	23,146
Schindler Holding AG	78	25,188

Company	Shares	U.S. \$ Value
Schindler Holding AG (REG)	81	\$ 25,248
SKF AB - Class B	706	18,031
Snap-on, Inc.	233	52,413
Stanley Black & Decker, Inc.	329	63,586
Trane Technologies PLC	469	93,096
Volvo AB - Class B	910	20,605
Wartsila Oyj Abp	732	10,384
Weir Group PLC (The)(b)	503	12,105
Westinghouse Air Brake Technologies Corp.	457	41,034
Xylem, Inc./NY	796	108,503
Zardoya Otis SA	1,731	11,424
		<u>1,495,213</u>
<b>Marine – 0.0%</b>		
AP Moller - Maersk A/S - Class A	10	27,099
AP Moller - Maersk A/S - Class B	9	25,639
		<u>52,738</u>
<b>Professional Services – 0.5%</b>		
Adecco Group AG	233	12,961
Bureau Veritas SA	963	32,006
Capita PLC(b)	1,612	1,085
CoStar Group, Inc.(b)	2,870	243,204
Equifax, Inc.	383	104,276
Experian PLC	1,125	49,624
Intertek Group PLC	254	18,417
Jacobs Engineering Group, Inc.	615	83,000
ManpowerGroup, Inc.	340	41,283
Nielsen Holdings PLC	827	17,747
Randstad NV	258	19,001
RELX PLC	1,139	34,259
RELX PLC (London)	1,122	33,673
Robert Half International, Inc.	701	72,483
SGS SA	10	31,428
Thomson Reuters Corp.	1,197	139,866
Verisk Analytics, Inc. - Class A	637	128,521
Wolters Kluwer NV	490	56,350
		<u>1,119,184</u>
<b>Road &amp; Rail – 0.3%</b>		
AMERCO(b)	94	62,148
Canadian National Railway Co.	661	77,749
Canadian Pacific Railway Ltd.	1,400	96,196
CSX Corp.	1,578	51,333
JB Hunt Transport Services, Inc.	438	77,701
Kansas City Southern	333	93,463
Norfolk Southern Corp.	311	78,851
Union Pacific Corp.	324	70,256
		<u>607,697</u>
<b>Trading Companies &amp; Distributors – 0.2%</b>		
AerCap Holdings NV(b)	317	17,096
Ashtead Group PLC	560	43,777
Brenntag SE	322	32,496
Bunzl PLC	677	24,530
Fastenal Co.	1,510	84,333
Ferguson PLC	296	42,783

Company	Shares	U.S. \$ Value
Finning International, Inc.	1,846	\$ 48,050
Rexel SA(b)	970	20,306
Travis Perkins PLC(b)	697	17,268
United Rentals, Inc.(b)	195	68,767
WW Grainger, Inc.	196	85,005
		<u>484,411</u>
<b>Transportation Infrastructure – 0.1%</b>		
Aena SME SA(b) (d)	131	20,944
Aeroports de Paris(b)	132	15,545
Atlantia SpA(b)	613	11,483
Fraport AG Frankfurt Airport Services Worldwide(b)	264	17,072
Getlink SE	1,705	27,465
Macquarie Infrastructure Corp.(b)	570	22,714
		<u>115,223</u>
		<u>7,745,633</u>
<b>Consumer Staples – 2.7%</b>		
<b>Beverages – 0.5%</b>		
Anheuser-Busch InBev SA/NV	336	20,608
Brown-Forman Corp. - Class B	1,553	109,052
Carlsberg AS - Class B	434	75,804
Coca-Cola Co. (The)	2,349	132,272
Coca-Cola Europacific Partners PLC	1,012	59,273
Coca-Cola HBC AG(b)	1,304	47,198
Constellation Brands, Inc. - Class A	321	67,776
Diageo PLC	1,525	73,311
Heineken Holding NV	450	41,743
Heineken NV	502	54,980
Keurig Dr Pepper, Inc.	924	32,959
Molson Coors Beverage Co. - Class B	775	36,836
Monster Beverage Corp.(b)	1,264	123,328
PepsiCo, Inc.	845	132,149
Pernod Ricard SA	347	73,046
Remy Cointreau SA	337	66,365
		<u>1,146,700</u>
<b>Food &amp; Staples Retailing – 0.7%</b>		
Alimentation Couche-Tard, Inc. - Class B	3,374	136,335
Carrefour SA	1,249	24,865
Casino Guichard Perrachon SA(b)	448	13,014
Costco Wholesale Corp.	505	230,023
Distribuidora Internacional de Alimentacion SA(b)	54,700	1,305
Empire Co., Ltd. - Class A	3,731	120,655
Etablissements Franz Colruyt NV	915	51,220
George Weston Ltd.	1,283	138,301
ICA Gruppen AB	1,334	66,364
J Sainsbury PLC	10,711	44,768
Jeronimo Martins SGPS SA	2,095	44,402
Koninklijke Ahold Delhaize NV	1,925	64,945
Kroger Co. (The)	1,741	80,138
Loblaw Cos., Ltd.	1,937	136,472
METRO AG	963	12,827
Metro, Inc./CN	3,499	178,243
Rite Aid Corp.(b) (c)	91	1,614

Company	Shares	U.S. \$ Value
Sysco Corp.	1,355	\$ 107,926
Tesco PLC	11,257	39,519
Walgreens Boots Alliance, Inc.	793	40,245
Walmart, Inc.	1,159	171,648
Wm Morrison Supermarkets PLC	13,410	53,339
		<u>1,758,168</u>
<b>Food Products – 0.8%</b>		
Archer-Daniels-Midland Co.	1,514	90,840
Aryzta AG(b)	6,292	8,784
Associated British Foods PLC	933	25,439
Barry Callebaut AG	33	84,069
Bunge Ltd.	891	67,458
Campbell Soup Co.(c)	1,279	53,373
Chocoladefabriken Lindt & Spruengli AG	9	105,848
Chocoladefabriken Lindt & Spruengli AG (REG)	1	122,195
Conagra Brands, Inc.	1,969	65,213
Danone SA	580	42,355
General Mills, Inc.	1,305	75,442
Hershey Co. (The)	758	134,697
Hormel Foods Corp.(c)	1,930	87,892
Ingredion, Inc.	628	55,176
JM Smucker Co. (The)	614	75,933
Kellogg Co.	1,053	66,487
Kerry Group PLC - Class A	503	73,765
Kraft Heinz Co. (The)	886	31,887
McCormick & Co., Inc./MD	1,800	155,322
Mondelez International, Inc. - Class A	1,174	72,870
Mowi ASA	1,945	52,097
Nestle SA	608	76,784
Orkla ASA	3,826	34,175
Saputo, Inc.	2,289	64,389
Tate & Lyle PLC	4,685	45,501
Tyson Foods, Inc. - Class A	1,060	83,231
		<u>1,851,222</u>
<b>Household Products – 0.4%</b>		
Church & Dwight Co., Inc.	1,639	137,119
Clorox Co. (The)	669	112,425
Colgate-Palmolive Co.	1,207	94,086
Edgewell Personal Care Co.(c)	667	28,214
Essity AB - Class B	1,288	41,342
Henkel AG & Co. KGaA	338	30,422
Henkel AG & Co. KGaA (Preference Shares)	356	34,782
Kimberly-Clark Corp.	706	97,294
Procter & Gamble Co. (The)	1,192	169,729
Reckitt Benckiser Group PLC	499	38,094
Spectrum Brands Holdings, Inc.	587	45,821
		<u>829,328</u>
<b>Personal Products – 0.2%</b>		
Beiersdorf AG	471	57,163
Coty, Inc. - Class A(b) (c)	2,104	20,556
Estee Lauder Cos., Inc. (The) - Class A	855	291,119
L'Oreal SA	228	106,964
Unilever PLC	811	45,156

Company	Shares	U.S. \$ Value
Unilever PLC	860	\$ 47,873
		<u>568,831</u>
<b>Tobacco – 0.1%</b>		
Altria Group, Inc.	1,060	53,244
British American Tobacco PLC	579	21,720
British American Tobacco PLC (Sponsored ADR)(c)	643	24,235
Imperial Brands PLC	987	20,931
Philip Morris International, Inc.	715	73,645
Swedish Match AB	13,450	124,260
		<u>318,035</u>
		<u>6,472,284</u>
<b>Consumer Discretionary – 2.6%</b>		
<b>Auto Components – 0.1%</b>		
Aptiv PLC(b)	302	45,961
Autoliv, Inc.	287	25,368
BorgWarner, Inc.	676	28,852
Cie Generale des Etablissements Michelin SCA - Class B	199	32,217
Continental AG(b)	107	14,380
Faurecia SE	29	1,401
Faurecia SE (Italy)	21	1,009
Goodyear Tire & Rubber Co. (The)(b)	816	12,925
Lear Corp.	199	31,828
Linamar Corp.	630	35,693
Magna International, Inc. - Class A (Canada)	729	57,568
Nokian Renkaat Oyj	578	22,029
Schaeffler AG (Preference Shares)	1,288	11,054
Valeo	282	8,049
Veoneer, Inc.(b) (c)	287	10,275
		<u>338,609</u>
<b>Automobiles – 0.3%</b>		
Bayerische Motoren Werke AG	252	23,920
Bayerische Motoren Werke AG (Preference Shares)	288	24,111
Daimler AG	349	29,440
Ferrari NV	303	65,727
Ford Motor Co.(b)	2,754	35,885
General Motors Co.(b)	869	42,590
Harley-Davidson, Inc.	457	18,065
Porsche Automobil Holding SE (Preference Shares)	377	38,140
Renault SA(b)	203	7,557
Stellantis NV	3,025	60,584
Tesla, Inc.(b)	270	198,644
Volkswagen AG	151	50,523
Volkswagen AG (Preference Shares)	138	32,824
		<u>628,010</u>
<b>Distributors – 0.0%</b>		
Genuine Parts Co.	435	53,153

Company	Shares	U.S. \$ Value
LKQ Corp.(b)	877	\$ 46,209
		<u>99,362</u>
<b>Diversified Consumer Services – 0.0%</b>		
H&R Block, Inc.	830	<u>21,289</u>
<b>Hotels, Restaurants &amp; Leisure – 0.5%</b>		
Accor SA(b)	515	17,760
Aramark	1,174	40,843
Booking Holdings, Inc.(b)	17	39,094
Carnival Corp.(b)	557	13,446
Carnival PLC(b)	409	8,862
Chipotle Mexican Grill, Inc. - Class A(b)	57	108,490
Compass Group PLC(b)	1,758	36,320
Darden Restaurants, Inc.	368	55,439
Domino's Pizza, Inc.	151	78,050
Expedia Group, Inc.(b)	215	31,068
Flutter Entertainment PLC(b)	226	43,936
Hilton Worldwide Holdings, Inc.(b)	532	66,426
InterContinental Hotels Group PLC(b)	470	30,030
Las Vegas Sands Corp.(b)	477	21,279
Marriott International, Inc./MD - Class A(b)	350	47,299
McDonald's Corp.	324	76,937
MGM Resorts International	769	32,775
Norwegian Cruise Line Holdings Ltd.(b) (c)	485	12,532
Restaurant Brands International, Inc.	668	42,918
Royal Caribbean Cruises Ltd.(b) (c)	277	22,916
Sodexo SA(b)	224	18,561
Starbucks Corp.	666	78,248
Travel & Leisure Co.	277	15,169
TUI AG-DI(b)	3,055	13,289
Whitbread PLC(b)	756	33,385
Wyndham Hotels & Resorts, Inc.	277	20,138
Wynn Resorts Ltd.(b)	179	18,203
Yum! Brands, Inc.	630	<u>82,549</u>
		<u>1,105,962</u>
<b>Household Durables – 0.3%</b>		
Barratt Developments PLC	2,559	26,029
Berkeley Group Holdings PLC	550	36,534
DR Horton, Inc.	836	79,938
Electrolux AB - Class B	748	19,008
Garmin Ltd.	605	105,530
Husqvarna AB - Class B	2,521	33,866
Leggett & Platt, Inc.(c)	679	32,857
Lennar Corp. - Class A	555	59,557
Lennar Corp. - Class B	11	963
Mohawk Industries, Inc.(b)	156	30,851
Newell Brands, Inc.	610	15,500
Persimmon PLC	763	30,880
PulteGroup, Inc.	1,261	67,917
SEB SA	178	28,019
Taylor Wimpey PLC	9,372	23,592
Toll Brothers, Inc.	690	44,201

Company	Shares	U.S. \$ Value
Whirlpool Corp.	167	\$ 36,995
		<u>672,237</u>
<b>Internet &amp; Direct Marketing Retail – 0.3%</b>		
Amazon.com, Inc.(b)	29	100,653
eBay, Inc.	1,712	131,379
MercadoLibre, Inc.(b)	134	250,238
Qurate Retail, Inc.	1,207	13,313
Zalando SE(b) (d)	758	84,043
		<u>579,626</u>
<b>Leisure Products – 0.0%</b>		
Hasbro, Inc.	367	36,080
Mattel, Inc.(b)	1,058	22,588
Nordic Entertainment Group AB - Class B(b)	65	3,776
Polaris, Inc.	248	29,701
		<u>92,145</u>
<b>Multiline Retail – 0.2%</b>		
Canadian Tire Corp., Ltd. - Class A	300	45,654
Dollar General Corp.	382	85,152
Dollar Tree, Inc.(b)	304	27,524
Dollarama, Inc.	1,356	61,832
Kohl's Corp.	485	27,839
Macy's, Inc.(b)	699	15,651
Marks & Spencer Group PLC(b)	4,897	12,105
Next PLC	400	43,500
Nordstrom, Inc.(b) (c)	496	14,191
Target Corp.	562	138,803
		<u>472,251</u>
<b>Specialty Retail – 0.4%</b>		
Advance Auto Parts, Inc.	173	35,093
AutoNation, Inc.(b) (c)	587	64,036
AutoZone, Inc.(b)	47	72,810
Bath & Body Works, Inc.(g)	409	27,599
Bed Bath & Beyond, Inc.(b) (c)	660	18,176
Best Buy Co., Inc.	397	46,255
CarMax, Inc.(b)	276	34,558
CECONOMY AG(b)	963	4,513
Dick's Sporting Goods, Inc.(c)	553	77,868
Dixons Carphone PLC	4,868	9,350
Dufry AG(b)	127	6,848
Foot Locker, Inc.(c)	407	23,073
Gap, Inc. (The)	852	22,774
H & M Hennes & Mauritz AB - Class B(b)	936	18,796
Home Depot, Inc. (The)	245	79,914
Industria de Diseno Textil SA	757	25,860
Kingfisher PLC	6,282	30,248
Lowe's Cos., Inc.	362	73,808
O'Reilly Automotive, Inc.(b)	119	70,696
Ross Stores, Inc.	451	53,398
Signet Jewelers Ltd.	287	22,730
TJX Cos., Inc. (The)	1,056	76,792



Company	Shares	U.S. \$ Value
Tractor Supply Co.	570	\$ 110,723
Ulta Beauty, Inc.(b)	91	35,245
Victoria's Secret & Co.(b)	136	9,017
Wickes Group PLC(b)	782	2,602
		<u>1,052,782</u>
<b>Textiles, Apparel &amp; Luxury Goods – 0.5%</b>		
adidas AG	138	48,955
Burberry Group PLC	981	25,119
Capri Holdings Ltd.(b)	474	26,786
Christian Dior SE	102	77,105
Cie Financiere Richemont SA	285	31,456
EssilorLuxottica SA	493	96,870
Gildan Activewear, Inc.	1,287	49,474
Hanesbrands, Inc.(c)	1,331	24,863
Hermes International	67	98,611
HUGO BOSS AG	261	14,573
Kering SA	75	59,739
Kontoor Brands, Inc.(c)	82	4,425
Lululemon Athletica, Inc.(b)	362	144,862
LVMH Moet Hennessy Louis Vuitton SE	90	66,673
NIKE, Inc. - Class B	676	111,364
Pandora A/S	240	28,767
Puma SE	60	7,285
PVH Corp.(b)	229	23,997
Ralph Lauren Corp.	379	44,013
Swatch Group AG (The)	56	15,801
Swatch Group AG (The) (REG)	301	16,556
Tapestry, Inc.(b)	597	24,071
Under Armour, Inc. - Class A(b)	1,122	25,963
Under Armour, Inc. - Class C(b)	1,242	24,914
VF Corp.	576	44,047
		<u>1,136,289</u>
		<u>6,198,562</u>
<b>Materials – 2.5%</b>		
<b>Chemicals – 1.4%</b>		
Air Liquide SA	447	80,121
Air Products and Chemicals, Inc.	522	140,684
Akzo Nobel NV	408	50,282
Albemarle Corp.(c)	546	129,260
Arkema SA	294	39,074
Axalta Coating Systems Ltd.(b)	2,149	65,630
BASF SE	444	34,348
Celanese Corp. - Class A	722	114,509
CF Industries Holdings, Inc.	1,192	54,141
Chr Hansen Holding A/S	469	43,280
Corteva, Inc.	701	30,823
Covestro AG(d)	458	29,682
Croda International PLC	632	79,557
Dow, Inc.	701	44,093
DuPont de Nemours, Inc.	701	51,888
Eastman Chemical Co.	794	89,849
Ecolab, Inc.	833	187,725
EMS-Chemie Holding AG	47	50,927

Company	Shares	U.S. \$ Value
Evonik Industries AG	1,232	\$ 41,597
FMC Corp.	742	69,474
Givaudan SA	25	125,424
International Flavors & Fragrances, Inc.	533	80,750
Johnson Matthey PLC	1,127	45,563
K&S AG(b)	1,009	14,383
Koninklijke DSM NV	642	136,680
LANXESS AG	442	32,219
Linde PLC	436	137,161
Livent Corp.(b) (c)	693	17,235
LyondellBasell Industries NV - Class A	645	64,726
Methanex Corp.	1,103	40,425
Mosaic Co. (The)	2,007	64,585
Novozymes A/S - Class B	559	45,188
Nutrien Ltd.	3,184	193,566
PPG Industries, Inc.	660	105,303
Sherwin-Williams Co. (The)	693	210,443
Sika AG	360	129,710
Solvay SA	330	43,194
Symrise AG	710	101,040
Umicore SA	1,130	74,356
WR Grace & Co.	870	60,587
Yara International ASA	866	43,493
		<u>3,192,975</u>
<b>Construction Materials – 0.1%</b>		
CRH PLC	1,075	56,949
HeidelbergCement AG	356	30,875
Holcim Ltd.	595	33,904
Imerys SA	563	26,106
Martin Marietta Materials, Inc.	237	90,356
Vulcan Materials Co.	393	73,071
		<u>311,261</u>
<b>Containers &amp; Packaging – 0.4%</b>		
Avery Dennison Corp.	978	220,432
Ball Corp.	1,802	172,920
CCL Industries, Inc. - Class B	1,790	102,180
Crown Holdings, Inc.	1,332	146,240
International Paper Co.	1,270	76,314
Packaging Corp. of America	678	102,853
Sealed Air Corp.	1,509	92,094
Westrock Co.	1,050	54,642
		<u>967,675</u>
<b>Metals &amp; Mining – 0.5%</b>		
Agnico Eagle Mines Ltd.	888	51,099
Anglo American PLC	1,415	59,763
Antofagasta PLC	2,036	40,785
ArcelorMittal SA	987	33,104
Arconic Corp.(b)	206	7,105
Barrick Gold Corp. (London)	1,911	38,096
Barrick Gold Corp. (Toronto)	2,364	47,518
BHP Group PLC	1,449	45,058
Boliden AB	977	34,110
Eldorado Gold Corp.(b)	1,427	12,509
First Quantum Minerals Ltd.	3,202	66,697
Franco-Nevada Corp.	739	107,806

Company	Shares	U.S. \$ Value
Freeport-McMoRan, Inc.	2,604	\$ 94,760
Fresnillo PLC	1,276	15,005
Glencore PLC(b)	5,705	25,717
Kinross Gold Corp.	6,730	40,487
Newmont Corp.	1,386	80,374
Newmont Corp. (Toronto)	1,053	61,061
Norsk Hydro ASA	4,362	30,112
Nucor Corp.	910	106,980
Rio Tinto PLC	669	49,495
Teck Resources Ltd.- Class B	2,652	59,802
thyssenkrupp AG(b)	1,007	11,221
Turquoise Hill Resources Ltd.(b)	641	9,613
voestalpine AG	636	28,871
Wheaton Precious Metals Corp.	1,870	84,277
Yamana Gold, Inc.	7,199	31,782
		<u>1,273,207</u>
<b>Paper &amp; Forest Products – 0.1%</b>		
Mondi PLC	1,889	52,108
Stora Enso Oyj - Class R	2,477	48,597
Svenska Cellulosa AB SCA - Class B	1,288	22,763
UPM-Kymmene Oyj	1,348	54,916
West Fraser Timber Co., Ltd.	1,065	82,236
		<u>260,620</u>
		<u>6,005,738</u>
<b>Utilities – 2.1%</b>		
<b>Electric Utilities – 1.1%</b>		
Alliant Energy Corp.	1,649	100,243
American Electric Power Co., Inc.	1,054	94,407
Duke Energy Corp.	865	90,531
Edison International	797	46,098
EDP - Energias de Portugal SA	19,584	107,507
Electricite de France SA	3,570	48,416
Emera, Inc.	2,500	118,020
Endesa SA	3,408	81,936
Enel SpA	10,639	96,926
Entergy Corp.	880	97,337
Eversource Energy	973	66,602
Exelon Corp.	1,141	103,523
Exelon Corp.	1,491	73,089
FirstEnergy Corp.	1,915	74,436
Fortis, Inc./Canada	2,662	121,954
Fortum Oyj	4,004	121,701
Hydro One Ltd.(d)	3,582	89,149
Iberdrola SA	8,534	105,749
NextEra Energy, Inc.	2,156	181,082
OGE Energy Corp.	1,973	69,864
Orsted AS(d)	1,497	238,000
Pinnacle West Capital Corp.	753	57,906
PPL Corp.	1,790	52,536
Red Electrica Corp. SA	3,748	74,748
Southern Co. (The)	1,397	91,825
SSE PLC	3,489	78,378
Terna - Rete Elettrica Nazionale	13,636	107,862
Xcel Energy, Inc.	1,190	81,812
		<u>2,671,637</u>

Company	Shares	U.S. \$ Value
<b>Gas Utilities – 0.2%</b>		
AltaGas Ltd.	3,076	\$ 61,610
Atmos Energy Corp.	860	83,859
Enagas SA	3,496	79,578
Naturgy Energy Group SA	2,625	67,522
Snam SpA	22,765	134,600
UGI Corp.	1,317	60,990
		<u>488,159</u>
<b>Independent Power and Renewable Electricity Producers – 0.0%</b>		
AES Corp. (The)	4,046	<u>96,578</u>
<b>Multi-Utilities – 0.7%</b>		
Ameren Corp.	1,162	101,931
Atco Ltd./Canada - Class I	1,665	56,021
Canadian Utilities Ltd. - Class A	2,932	82,988
CenterPoint Energy, Inc.	2,121	53,216
Centrica PLC <sup>(b)</sup>	23,244	16,610
CMS Energy Corp.	1,535	98,439
Consolidated Edison, Inc.	866	65,340
Dominion Energy, Inc.	1,315	102,360
DTE Energy Co.	687	82,673
E.ON SE	6,694	88,318
Engie SA	3,398	48,693
National Grid PLC	4,604	59,549
NiSource, Inc.	2,608	64,287
Public Service Enterprise Group, Inc.	1,187	75,897
RWE AG	2,734	106,756
Sempra Energy	547	72,401
Suez SA	3,280	76,102
United Utilities Group PLC	6,181	89,887
Veolia Environnement SA	2,624	90,049
WEC Energy Group, Inc.	1,055	99,676
		<u>1,531,193</u>
<b>Water Utilities – 0.1%</b>		
American Water Works Co., Inc.	869	158,375
Severn Trent PLC	2,353	89,400
		<u>247,775</u>
		<u>5,035,342</u>
<b>Communication Services – 1.7%</b>		
<b>Diversified Telecommunication Services – 0.6%</b>		
Altice USA, Inc. - Class A <sup>(b)</sup>	713	19,565
AT&T, Inc.	2,772	76,008
BCE, Inc.	3,032	158,131
BT Group PLC <sup>(b)</sup>	7,665	17,918
Charter Communications, Inc. - Class A <sup>(b) (c)</sup>	83	67,783
Comcast Corp. - Class A	824	50,000
Deutsche Telekom AG	2,256	47,970
Elisa Oyj	1,116	71,525
Eurazeo SE	635	65,324
Eutelsat Communications SA	1,132	13,093
Iliad SA	138	29,675
Koninklijke KPN NV	12,242	39,216
Liberty Global PLC <sup>(b)</sup>	1,811	52,483

Company	Shares	U.S. \$ Value
Liberty Global PLC - Class A <sup>(b)</sup>	813	\$ 23,366
Liberty Latin America Ltd. - Class C <sup>(b)</sup>	1,189	17,110
Lumen Technologies, Inc. <sup>(c)</sup>	3,838	47,207
Orange SA	2,176	24,739
Proximus SADP	1,770	34,703
Shaw Communications, Inc. - Class B	2,404	70,749
Sirius XM Holdings, Inc. <sup>(c)</sup>	4,633	29,049
Swisscom AG	114	66,911
Telecom Italia SpA/Milano	31,583	14,309
Telecom Italia SpA/Milano (Savings Shares)	39,625	19,144
Telefonica Deutschland Holding AG	7,772	21,817
Telefonica SA	3,726	18,436
Telenet Group Holding NV	522	19,862
Telenor ASA	2,325	40,731
Telia Co. AB	12,753	54,830
TELUS Corp.	6,684	154,008
United Internet AG	623	26,928
Verizon Communications, Inc.	1,696	93,280
		<u>1,485,870</u>
<b>Entertainment – 0.2%</b>		
Activision Blizzard, Inc.	841	69,273
Bolloré SA	3,319	19,672
Electronic Arts, Inc.	495	71,879
Modern Times Group MTG AB - Class B <sup>(b)</sup>	90	1,284
Netflix, Inc. <sup>(b)</sup>	129	73,425
Vivendi SE	1,098	41,825
Walt Disney Co. (The) <sup>(b)</sup>	1,074	194,716
		<u>472,074</u>
<b>Interactive Media &amp; Services – 0.4%</b>		
Adevinta ASA - Class B <sup>(b)</sup>	2,027	40,794
Alphabet, Inc. - Class A <sup>(b)</sup>	78	225,728
Alphabet, Inc. - Class C <sup>(b)</sup>	76	221,102
Auto Trader Group PLC	4,579	39,598
Cars.com, Inc. <sup>(b)</sup>	283	3,600
Facebook, Inc. - Class A <sup>(b)</sup>	387	146,820
TripAdvisor, Inc. <sup>(b)</sup>	426	14,910
Twitter, Inc. <sup>(b)</sup>	1,866	120,357
Zillow Group, Inc. - Class C <sup>(b) (c)</sup>	848	81,213
		<u>894,122</u>
<b>Media – 0.3%</b>		
Discovery, Inc. - Class A <sup>(b) (c)</sup>	1,012	29,186
Discovery, Inc. - Class C <sup>(b)</sup>	1,427	39,371
DISH Network Corp. - Class A <sup>(b) (c)</sup>	297	12,946
Fox Corp. - Class A	338	12,655
Fox Corp. - Class B	340	11,774
Interpublic Group of Cos., Inc. (The)	1,393	51,861
ITV PLC <sup>(b)</sup>	7,799	12,430
JCDecaux SA <sup>(b)</sup>	889	24,802
Lagardere SA <sup>(b)</sup>	819	22,658
Liberty Broadband Corp. <sup>(b)</sup>	346	66,197

Company	Shares	U.S. \$ Value
Liberty Media Corp.-Liberty SiriusXM - Class A(b)	944	\$ 46,728
Liberty Media Corp.-Liberty SiriusXM - Class C(b)	855	42,194
News Corp. - Class A	2,510	56,400
Omnicom Group, Inc.	460	33,681
Pearson PLC	1,740	18,349
ProSiebenSat.1 Media SE	638	12,181
Publicis Groupe SA	351	23,043
RTL GROUP(b)	289	17,958
RTL Group SA	30	1,865
Schibsted ASA	973	51,911
Schibsted ASA - Class B	1,054	49,049
SES SA	1,380	11,517
TEGNA, Inc.	850	15,062
ViacomCBS, Inc. - Class B	829	34,362
WPP PLC	1,472	19,959
		<u>718,139</u>
<b>Wireless Telecommunication Services – 0.2%</b>		
Millicom International Cellular SA(b)	591	22,365
Rogers Communications, Inc. - Class B	2,193	111,732
T-Mobile US, Inc.(b)	970	132,909
Tele2 AB - Class B	4,849	72,799
Vodafone Group PLC	17,886	30,041
		<u>369,846</u>
		<u>3,940,051</u>
<b>Energy – 1.3%</b>		
<b>Energy Equipment &amp; Services – 0.1%</b>		
Baker Hughes Co. - Class A	758	17,267
ChampionX Corp.(b)	214	4,992
Core Laboratories NV	280	7,717
Drilling Co. of 1972 A/S (The)(b)	38	1,395
Halliburton Co.	747	14,925
Helmerich & Payne, Inc.	490	13,191
NOV, Inc.(b)	851	11,208
Petrofac Ltd.(b)	6,919	10,017
Saipem SpA(b)	858	2,033
Schlumberger NV	606	16,992
Tenaris SA	3,797	38,218
Weatherford International PLC(b)	1	16
		<u>137,971</u>
<b>Oil, Gas &amp; Consumable Fuels – 1.2%</b>		
Antero Resources Corp.(b)	1,271	17,438
APA Corp.	607	11,824
ARC Resources Ltd.	4,153	29,658
BP PLC	13,599	55,325
Cabot Oil & Gas Corp.	1,013	16,097
Cameco Corp.	2,728	50,402
Canadian Natural Resources Ltd.	1,035	34,250
Cenovus Energy, Inc.	5,037	41,800
Cheniere Energy, Inc.(b)	609	53,263
Chevron Corp.	571	55,256
China Petroleum & Chemical Corp. - Class H	230,000	110,662
China Shenhua Energy Co., Ltd. - Class H	99,000	218,919

Company	Shares	U.S. \$ Value
Cimarex Energy Co.	268	\$ 17,211
ConocoPhillips	1,067	59,250
Continental Resources, Inc./OK(c)	603	23,686
Crescent Point Energy Corp.	2,365	8,492
Devon Energy Corp.	669	19,769
Diamondback Energy, Inc.	286	22,062
DTE Midstream LLC(b)	343	15,939
Enbridge, Inc.	1,314	51,710
Eni SpA	4,936	60,898
EOG Resources, Inc.	364	24,577
EQT Corp.(b)	539	9,880
Equinor ASA	4,590	97,281
Equitrans Midstream Corp.	431	3,763
Exxon Mobil Corp.	713	38,873
Galp Energia SGPS SA	4,711	48,188
Hess Corp.	565	38,844
HollyFrontier Corp.	1,019	32,944
Imperial Oil Ltd.	1,534	40,598
Inter Pipeline Ltd.	3,237	51,314
Keyera Corp.	1,731	41,682
Kinder Morgan, Inc.	1,880	30,588
Koninklijke Vopak NV	1,705	73,843
Lundin Energy AB	2,787	85,173
Marathon Oil Corp.	1,390	16,332
Marathon Petroleum Corp.	1,407	83,393
Murphy Oil Corp.(c)	914	19,432
Neste Oyj	4,680	285,068
Occidental Petroleum Corp.	864	22,196
OMV AG	1,553	86,022
ONEOK, Inc.	703	36,922
Ovintiv, Inc.	398	10,849
Ovintiv, Inc. (Canada)	403	10,972
Pembina Pipeline Corp.	2,130	64,914
Peyto Exploration & Development Corp.	1,639	8,704
Phillips 66	607	43,152
Pioneer Natural Resources Co.	271	40,561
PrairieSky Royalty Ltd.	1,883	20,656
Range Resources Corp.(b) (c)	940	13,743
Royal Dutch Shell PLC - Class A	3,106	61,559
Royal Dutch Shell PLC - Class B	3,120	61,394
Southwestern Energy Co.(b) (c)	2,381	10,833
Suncor Energy, Inc.	1,483	27,693
Targa Resources Corp.	621	27,274
TC Energy Corp.	1,444	68,557
Thungela Resources Ltd.(b)	141	588
TotalEnergies SE	1,632	72,188
Tourmaline Oil Corp.	1,532	40,970
Valero Energy Corp.	618	40,980
Vermilion Energy, Inc.(b)	920	6,140
Williams Cos., Inc. (The)	1,051	25,949
		<u>2,798,500</u>
		<u>2,936,471</u>
<b>Real Estate – 1.2%</b>		
<b>Equity Real Estate Investment Trusts (REITs) – 1.0%</b>		
Alexandria Real Estate Equities, Inc.	370	76,357
American Tower Corp.	354	103,428

Company	Shares	U.S. \$ Value
AvalonBay Communities, Inc.	234	\$ 53,722
Boston Properties, Inc.	360	40,676
British Land Co. PLC (The)	5,156	37,668
Brixmor Property Group, Inc.	1,101	25,819
Camden Property Trust	472	70,819
Covivio	424	40,410
Crown Castle International Corp.	494	96,177
Digital Realty Trust, Inc.	378	61,958
DigitalBridge Group, Inc.(b) (c)	3,138	21,652
Duke Realty Corp.	1,323	69,471
Equinix, Inc.	91	76,754
Equity Residential	641	53,889
Essex Property Trust, Inc.	185	61,187
Extra Space Storage, Inc.	489	91,399
Federal Realty Investment Trust	282	34,339
Gecina SA	296	46,013
H&R Real Estate Investment Trust	3,643	47,932
Hammerson PLC	28,225	14,143
Healthpeak Properties, Inc.	1,144	41,184
Host Hotels & Resorts, Inc.(b)	1,706	28,251
ICADE	547	47,037
Intu Properties PLC(b) (e) (f)	9,375	0
Iron Mountain, Inc.(c)	1,144	54,626
JBG SMITH Properties	232	6,990
Kimco Realty Corp.	1,471	32,053
Klepierre SA(b)	1,062	26,036
Land Securities Group PLC	3,092	30,199
Macerich Co. (The)	518	8,847
Mid-America Apartment Communities, Inc.	487	93,684
National Retail Properties, Inc.	864	41,135
Prologis, Inc.	1,398	188,255
Public Storage	203	65,693
Realty Income Corp.	678	48,965
Regency Centers Corp.	664	45,564
RioCan Real Estate Investment Trust	3,105	55,152
SBA Communications Corp.	280	100,512
Segro PLC	5,086	89,890
Simon Property Group, Inc.	199	26,756
SL Green Realty Corp.(c)	358	25,089
SmartCentres Real Estate Investment Trust	1,619	39,152
UDR, Inc.	1,200	64,824
Ventas, Inc.	613	34,291
VEREIT, Inc.	687	34,714
Vornado Realty Trust	465	19,474
Welltower, Inc.	621	54,356
Weyerhaeuser Co.	1,110	39,960
		<u>2,466,502</u>
<b>Real Estate Management &amp; Development – 0.2%</b>		
CBRE Group, Inc. - Class A(b)	938	90,329
Deutsche Wohnen SE	1,099	68,218
First Capital Real Estate Investment Trust	2,575	36,779
Jones Lang LaSalle, Inc.(b)	249	60,365
Swiss Prime Site AG	732	78,329
Unibail-Rodamco-Westfield(b)	156	13,670



Company	Shares	U.S. \$ Value
Vonovia SE	1,235	\$ 83,376
		431,066
		<u>2,897,568</u>
Total Common Stocks (cost \$41,027,055)		<u>73,827,427</u>
<b>INVESTMENT COMPANIES – 7.6%</b>		
<b>Funds and Investment Trusts – 7.6%(h)</b>		
Altaba, Inc.(e) (f)	1,120	0
iShares Global Energy ETF(c)	97,950	2,412,509
iShares Russell 1000 Value ETF - Class E(c)	41,760	6,810,638
iShares Russell 2000 Value ETF(c)	20,070	3,291,480
VanEck Vectors JP Morgan EM Local Currency Bond ETF - Class E	98,020	3,055,283
Vanguard Global ex-U.S. Real Estate ETF	19,860	1,176,904
Vanguard Real Estate ETF(c)	11,760	<u>1,276,901</u>
Total Investment Companies (cost \$15,694,631)		<u>18,023,715</u>
	<u>Principal Amount (000)</u>	
<b>GOVERNMENTS - SOVEREIGN BONDS – 0.6%</b>		
<b>Mexico – 0.6%</b>		
Mexico Government International Bond 4.125%, 01/21/2026 (c) (cost \$1,172,138)	U.S.\$ 1,174	<u>1,328,968</u>
	<u>Shares</u>	
<b>PREFERRED STOCKS – 0.0%</b>		
<b>Materials – 0.0%</b>		
<b>Chemicals – 0.0%</b>		
Fuchs Petrolub SE 0.00% (b)	915	<u>46,305</u>
<b>Consumer Discretionary – 0.0%</b>		
<b>Internet &amp; Direct Marketing Retail – 0.0%</b>		
Qurate Retail, Inc. 8.00%	36	<u>3,888</u>
<b>Real Estate – 0.0%</b>		
<b>Real Estate Management &amp; Development – 0.0%</b>		
Brookfield Property Preferred LP 6.25% (c)	29	<u>749</u>
Total Preferred Stocks (cost \$48,064)		<u>50,942</u>
<b>WARRANTS – 0.0%</b>		
<b>Energy – 0.0%</b>		
<b>Energy Equipment &amp; Services – 0.0%</b>		
Weatherford International PLC, expiring 11/26/2023(b)	20	<u>5</u>

Company	Shares	U.S. \$ Value
<b>Oil, Gas &amp; Consumable Fuels – 0.0%</b>		
Cenovus Energy, Inc., expiring 01/01/2026(b)	200	\$ 915
Occidental Petroleum Corp., expiring 08/03/2027(b)	108	1,093
		<u>2,008</u>
		2,013
<b>Consumer Discretionary – 0.0%</b>		
<b>Multiline Retail – 0.0%</b>		
Cie Financiere Richemont SA, expiring 11/27/2023(b)	570	293
Total Warrants (cost \$1,355)		<u>2,306</u>
<b>SHORT-TERM INVESTMENTS – 7.4%</b>		
<b>Investment Companies – 7.4%</b>		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(h) (i) (j) (cost \$17,453,700)	17,453,700	<u>17,453,700</u>
<b>Total Investments Before Security Lending Collateral for Securities Loaned – 96.3%</b> (cost \$186,885,290)		
		<u>228,251,223</u>
<b>INVESTMENTS OF CASH COLLATERAL FOR SECURITIES LOANED – 1.1%</b>		
<b>Investment Companies – 1.1%</b>		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(h) (i) (j) (cost \$2,683,534)	2,683,534	<u>2,683,534</u>
<b>Total Investments – 97.4%</b> (cost \$189,568,824)(k)		
		<u>230,934,757</u>
Other assets less liabilities – 2.6%		<u>6,069,640</u>
<b>Net Assets – 100.0%</b>		<b>\$ <u>237,004,397</u></b>

#### FUTURES

Description	Number of Contracts	Expiration Month	Current Notional	Value and Unrealized Appreciation/ (Depreciation)
<b>Purchased Contracts</b>				
Brent Crude Futures	39	January 2022	\$ 2,712,840	\$ 8,412
Canadian 10 Yr Bond Futures	61	December 2021	7,065,295	15,931
Cattle Feeder Futures	12	September 2021	978,000	2,141
Cocoa Futures	32	March 2022	820,160	12,323
Coffee Robusta Futures	40	November 2021	810,400	87,589
Coffee 'C' Futures	8	March 2022	595,500	13,948
Copper Futures	15	December 2021	1,640,625	(36,521)
Corn Futures	62	March 2022	1,682,525	(45,909)
Cotton No.2 Futures	22	March 2022	1,009,470	21,335
Euro STOXX 50 Index Futures	39	September 2021	1,925,550	27,586
Gasoline RBOB Futures	17	December 2021	1,431,641	(3,137)
Gold 100 OZ Futures	25	December 2021	4,545,250	(7,731)
Hang Seng Index Futures	9	September 2021	1,490,116	9,131

Description	Number of Contracts	Expiration Month	Current Notional	Value and Unrealized Appreciation/ (Depreciation)
Japan 10 Yr Bond (OSE) Futures	3	September 2021	\$ 4,149,253	\$ 10,891
KC HRW Wheat Futures	34	March 2022	1,226,550	(24,358)
Lean Hogs Futures	20	February 2022	667,200	(32,122)
Live Cattle Futures	19	February 2022	1,046,900	4,495
LME Nickel Futures	17	November 2021	1,994,508	115,890
LME Primary Aluminum Futures	41	November 2021	2,785,950	260,235
LME Primary Aluminum Futures	5	September 2021	339,125	27,827
LME Zinc Futures	29	November 2021	2,178,444	724
Long Gilt Future	43	December 2021	7,581,364	(16,011)
Low Sulphur Gasoil Futures	28	March 2022	1,649,900	13,007
MSCI Emerging Markets Futures	160	September 2021	10,393,600	(584,884)
MSCI Singapore IX ETS Futures	29	September 2021	759,593	(11,681)
Natural Gas Futures	94	December 2021	4,289,220	314,899
NY Harbor ULSD Futures	18	December 2021	1,598,184	3,263
Platinum Futures	18	October 2021	912,690	(56,484)
S&P 400 E-Mini Futures	6	September 2021	1,651,200	15,872
Silver Futures	11	December 2021	1,320,330	8,528
Soybean Futures	28	March 2022	1,827,350	(35,598)
Soybean Meal Futures	34	March 2022	1,187,620	(26,049)
Soybean Oil Futures	37	March 2022	1,299,588	(21,513)
SPI 200 Futures	24	September 2021	3,281,879	85,101
Sugar 11 (World) Futures	55	February 2022	1,265,880	152,913
TOPIX Index Futures	46	September 2021	8,214,062	22,675
U.S. T-Note 5 Yr (CBT) Futures	64	December 2021	7,918,000	10,950
U.S. T-Note 10 Yr (CBT) Futures	85	December 2021	11,343,516	35,078
Wheat Futures (CBT)	34	March 2022	1,252,900	(24,315)
WTI Crude Futures	42	February 2022	2,806,440	6,533
<b>Sold Contracts</b>				
BCOM Commodity Index Futures	1,010	September 2021	9,696,000	(269,801)
FTSE 100 Index Futures	8	September 2021	780,530	979
Japan 10 Yr Bond (OSE) Futures	9	September 2021	12,447,757	(66,727)
LME Nickel Futures	5	November 2021	586,620	(25,696)
LME Primary Aluminum Futures	2	November 2021	135,900	(5,656)
LME Primary Aluminum Futures	5	September 2021	339,125	(35,422)
LME Zinc Futures	6	November 2021	450,713	(7,745)
NASDAQ 100 E-MINI Futures	8	September 2021	2,493,200	(255,381)
OMXS30 Index Futures	7	September 2021	190,930	1,812
S&P 500 E-Mini Futures	7	September 2021	1,582,175	(99,324)
S&P TSX 60 Index Futures	14	September 2021	2,729,537	(78,371)
TOPIX Index Futures	3	September 2021	535,700	(1,518)
U.S. T-Note 10 Yr (CBT) Futures	84	December 2021	11,210,063	(47,374)
				<u>\$ (529,260)</u>

#### FORWARD CURRENCY EXCHANGE CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	USD	603	COP	2,316,769	09/16/2021	\$ 11,384
Bank of America, NA	CAD	13,542	USD	10,822	09/24/2021	89,213
Bank of America, NA	USD	932	CAD	1,166	09/24/2021	(7,864)
Bank of America, NA	ILS	3,070	USD	954	09/30/2021	(3,707)
Bank of America, NA	RUB	69,776	USD	944	09/30/2021	(4,947)
Bank of America, NA	USD	3,035	RUB	226,588	09/30/2021	47,540
Bank of America, NA	DKK	3,946	USD	629	10/13/2021	1,651
Bank of America, NA	USD	946	CHF	867	10/28/2021	2,285

Counterparty		Contracts to Deliver (000)		In Exchange For (000)	Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	EUR	8,861	USD	10,527	11/08/2021	\$ 50,753
Bank of America, NA	USD	3,569	EUR	3,004	11/08/2021	(17,205)
Barclays Bank PLC	MYR	12,656	USD	3,065	09/23/2021	21,637
Barclays Bank PLC	MYR	5,845	USD	1,403	09/23/2021	(3,031)
Barclays Bank PLC	USD	6,752	MYR	27,924	09/23/2021	(36,643)
Barclays Bank PLC	USD	2,836	TWD	79,156	10/21/2021	38,447
BNP Paribas SA	CLP	728,056	USD	954	09/16/2021	13,655
BNP Paribas SA	NZD	8,939	USD	6,218	10/15/2021	(80,131)
BNP Paribas SA	USD	716	TWD	20,055	10/21/2021	11,871
BNP Paribas SA	KRW	1,577,050	USD	1,361	10/28/2021	1,162
BNP Paribas SA	USD	1,420	AUD	1,947	11/09/2021	4,709
Citibank, NA	CLP	483,628	USD	613	09/16/2021	(11,473)
Citibank, NA	USD	956	CLP	748,674	09/16/2021	10,669
Citibank, NA	USD	1,895	CLP	1,420,552	09/16/2021	(59,984)
Citibank, NA	USD	1,406	CNY	9,155	09/16/2021	10,307
Citibank, NA	HUF	283,110	USD	942	09/17/2021	(15,779)
Citibank, NA	USD	961	HUF	287,723	09/17/2021	12,447
Citibank, NA	INR	97,395	USD	1,293	10/08/2021	(36,663)
Citibank, NA	USD	1,397	SEK	11,947	10/13/2021	(11,748)
Citibank, NA	TWD	53,024	USD	1,901	10/21/2021	(24,460)
Citibank, NA	CHF	1,746	USD	1,934	10/28/2021	25,165
Citibank, NA	USD	953	KRW	1,112,041	10/28/2021	5,698
Goldman Sachs Bank USA	BRL	7,568	USD	1,471	09/02/2021	7,825
Goldman Sachs Bank USA	BRL	3,682	USD	702	09/02/2021	(9,941)
Goldman Sachs Bank USA	USD	513	BRL	2,666	09/02/2021	2,110
Goldman Sachs Bank USA	USD	1,668	BRL	8,584	09/02/2021	(8,191)
Goldman Sachs Bank USA	USD	965	TWD	26,676	10/21/2021	3,377
HSBC Bank USA	ILS	3,133	USD	961	09/30/2021	(16,350)
HSBC Bank USA	USD	948	SGD	1,292	11/10/2021	12,464
JPMorgan Chase Bank, NA	BRL	3,885	USD	715	09/02/2021	(36,390)
JPMorgan Chase Bank, NA	USD	755	BRL	3,885	09/02/2021	(4,017)
JPMorgan Chase Bank, NA	USD	1,319	INR	97,395	10/08/2021	10,913
JPMorgan Chase Bank, NA	USD	970	EUR	819	11/08/2021	(1,736)
JPMorgan Chase Bank, NA	HKD	41,560	USD	5,335	11/10/2021	(9,616)
Morgan Stanley Capital Services, Inc.	BRL	1	USD	0	09/02/2021	(1)
Morgan Stanley Capital Services, Inc.	USD	1	BRL	0	09/02/2021	(1)
Morgan Stanley Capital Services, Inc.	CNY	9,153	USD	1,397	09/16/2021	(19,155)
Morgan Stanley Capital Services, Inc.	USD	458	CLP	346,737	09/16/2021	(9,910)
Morgan Stanley Capital Services, Inc.	PLN	3,673	EUR	802	09/17/2021	(11,902)
Morgan Stanley Capital Services, Inc.	USD	1,437	CZK	30,895	09/17/2021	(1,849)
Morgan Stanley Capital Services, Inc.	USD	957	PLN	3,673	09/17/2021	1,696
Morgan Stanley Capital Services, Inc.	MYR	3,669	USD	878	09/23/2021	(4,115)
Morgan Stanley Capital Services, Inc.	USD	10	BRL	01	10/04/2021	1
Morgan Stanley Capital Services, Inc.	USD	906	NOK	7,926	10/13/2021	5,668
Morgan Stanley Capital Services, Inc.	AUD	6,883	USD	4,966	11/09/2021	(70,579)
Morgan Stanley Capital Services, Inc.	GBP	5,582	USD	7,658	11/10/2021	(17,528)
Morgan Stanley Capital Services, Inc.	USD	1,130	GBP	824	11/10/2021	2,587
Natwest Markets PLC	COP	2,316,161	USD	580	09/16/2021	(34,439)
Natwest Markets PLC	MYR	5,755	USD	1,390	09/23/2021	6,534
Societe Generale	SEK	21,045	USD	2,445	10/13/2021	5,850
Societe Generale	USD	909	SEK	7,820	10/13/2021	(2,174)
Standard Chartered Bank	TWD	125,887	USD	4,510	10/21/2021	(61,546)
Standard Chartered Bank	USD	2,336	KRW	2,674,690	10/28/2021	(29,817)
State Street Bank & Trust Co.	USD	584	ZAR	8,349	09/16/2021	(10,313)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
State Street Bank & Trust Co.	ZAR	6,734	USD	452	09/16/2021	\$ (10,807)
State Street Bank & Trust Co.	EUR	405	CZK	10,298	09/17/2021	(90)
State Street Bank & Trust Co.	EUR	405	HUF	143,449	09/17/2021	7,173
State Street Bank & Trust Co.	USD	930	CZK	19,950	09/17/2021	(3,412)
State Street Bank & Trust Co.	USD	489	PLN	1,868	09/17/2021	(763)
State Street Bank & Trust Co.	ILS	1,527	USD	475	09/30/2021	(609)
State Street Bank & Trust Co.	USD	477	ILS	1,551	09/30/2021	6,506
State Street Bank & Trust Co.	THB	62,705	USD	1,888	10/07/2021	(57,362)
State Street Bank & Trust Co.	USD	962	THB	31,608	10/07/2021	18,316
State Street Bank & Trust Co.	NOK	10,415	USD	1,167	10/13/2021	(30,963)
State Street Bank & Trust Co.	USD	481	NOK	4,177	10/13/2021	(890)
State Street Bank & Trust Co.	NZD	686	USD	473	10/15/2021	(10,549)
State Street Bank & Trust Co.	USD	479	NZD	686	10/15/2021	3,840
State Street Bank & Trust Co.	CHF	867	USD	961	10/28/2021	12,523
State Street Bank & Trust Co.	USD	514	CHF	463	10/28/2021	(6,886)
State Street Bank & Trust Co.	JPY	2,460,164	USD	22,406	11/17/2021	29,865
State Street Bank & Trust Co.	USD	1,033	JPY	113,101	11/17/2021	(4,404)
UBS AG	CLP	540,026	USD	702	09/16/2021	5,001
UBS AG	CZK	40,989	USD	1,907	09/17/2021	3,167
UBS AG	CAD	1,216	USD	964	09/24/2021	(28)
						<u>\$ (295,959)</u>

#### CENTRALLY CLEARED INTEREST RATE SWAPS

Notional Amount (000)		Termination Date	Rate Type		Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
			Payments made by the Fund	Payments received by the Fund				
USD	30,190	02/15/2024	3 Month LIBOR	2.605%	Quarterly/ Semi-Annual	\$ 1,661,100	\$ —	\$ 1,661,100
AUD	15,000	07/09/2025	6 Month BBSW	3.168%	Semi-Annual	1,120,325	—	1,120,325
AUD	4,740	02/23/2027	6 Month BBSW	3.040%	Semi-Annual	405,919	—	405,919
NZD	20,260	02/24/2027	3 Month BKBM	3.508%	Quarterly/ Semi-Annual	1,380,153	—	1,380,153
AUD	9,490	02/27/2027	6 Month BBSW	2.975%	Semi-Annual	786,654	—	786,654
NZD	10,120	02/28/2027	3 Month BKBM	3.445%	Quarterly/ Semi-Annual	661,938	—	661,938
AUD	8,630	11/13/2030	6 Month BBSW	0.872%	Semi-Annual	(225,559)	—	(225,559)

Notional Amount (000)		Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)
			Payments made by the Fund	Payments received by the Fund				
NZD	9,130	11/16/2030	3 Month BKBM	0.839%	Quarterly/ Semi-Annual	\$ (579,382)	\$ —	\$ (579,382)
USD	4,800	04/01/2031	1.744%	3 Month LIBOR	Semi-Annual/ Quarterly	(232,095)	—	(232,095)
						\$ 4,979,053	\$ —	\$ 4,979,053

#### VARIANCE SWAPS

Swap Counterparty & Referenced Obligation	Volatility Strike Rate	Payment Frequency	Notional Amount (000)	Market Value	Upfront Premiums (Paid)/Received	Unrealized Appreciation/(Depreciation)
<b>Buy Contracts</b>						
Citibank, NA						
USD/JPY 04/19/2022*	6.85%	Maturity	USD 68	\$ (82,340)	\$ —	\$ (82,340)
USD/JPY 04/19/2022*	6.85	Maturity	USD 110	(133,197)	—	(133,197)
UBS AG						
USD/JPY 09/30/2021*	7.85	Maturity	USD 61	(148,269)	—	(148,269)
<b>Sale Contracts</b>						
Goldman Sachs Bank USA						
USD/JPY 09/30/2021*	7.20	Maturity	USD 53	95,759	—	95,759
				\$ (268,047)	\$ —	\$ (268,047)

\* Termination date

- (a) Position, or a portion thereof, has been segregated to collateralize margin requirements for open centrally cleared swaps.
- (b) Non-income producing security.
- (c) Represents entire or partial securities out on loan.
- (d) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At August 31, 2021, the aggregate market value of these securities amounted to \$618,105 or 0.3% of net assets.
- (e) Fair valued by the Adviser.
- (f) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
- (g) When-Issued or delayed delivery security.
- (h) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at [www.sec.gov](http://www.sec.gov). Additionally, shareholder reports for AB funds can be obtained by calling AB at (800) 227-4618.
- (i) Affiliated investments.
- (j) The rate shown represents the 7-day yield as of period end.
- (k) As of August 31, 2021, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was \$54,767,043 and gross unrealized depreciation of investments was \$(9,515,323), resulting in net unrealized appreciation of \$45,251,720.

#### Currency Abbreviations:

AUD – Australian Dollar  
BRL – Brazilian Real  
CAD – Canadian Dollar  
CHF – Swiss Franc  
CLP – Chilean Peso  
CNY – Chinese Yuan Renminbi

COP – Colombian Peso  
 CZK – Czech Koruna  
 DKK – Danish Krone  
 EUR – Euro  
 GBP – Great British Pound  
 HKD – Hong Kong Dollar  
 HUF – Hungarian Forint  
 ILS – Israeli Shekel  
 INR – Indian Rupee  
 JPY – Japanese Yen  
 KRW – South Korean Won  
 MYR – Malaysian Ringgit  
 NOK – Norwegian Krone  
 NZD – New Zealand Dollar  
 PLN – Polish Zloty  
 RUB – Russian Ruble  
 SEK – Swedish Krona  
 SGD – Singapore Dollar  
 THB – Thailand Baht  
 TWD – New Taiwan Dollar  
 USD – United States Dollar  
 ZAR – South African Rand

**Glossary:**

ADR – American Depositary Receipt  
 BBSW – Bank Bill Swap Reference Rate (Australia)  
 BCOM – Bloomberg Commodity Index  
 BKBM – Bank Bill Benchmark (New Zealand)  
 CBT – Chicago Board of Trade  
 CPI – Consumer Price Index  
 ETF – Exchange Traded Fund  
 ETS – Emission Trading Scheme  
 FTSE – Financial Times Stock Exchange  
 GDR – Global Depositary Receipt  
 KC HRW – Kansas City Hard Red Winter  
 LIBOR – London Interbank Offered Rate  
 LME – London Metal Exchange  
 MSCI – Morgan Stanley Capital International  
 NASDAQ – National Association of Securities Dealers Automated Quotations  
 OMXS – Stockholm Stock Exchange  
 OSE – Osaka Securities Exchange  
 RBOB – Reformulated Gasoline Blend-Stock for Oxygen Blending (Unleaded Gas)  
 REG – Registered Shares  
 REIT – Real Estate Investment Trust  
 SPI – Share Price Index  
 TIPS – Treasury Inflation Protected Security  
 TOPIX – Tokyo Price Index  
 TSX – Toronto Stock Exchange  
 ULSD – Ultra-Low Sulfur Diesel  
 WTI – West Texas Intermediate

**COUNTRY BREAKDOWN<sup>1</sup>**  
**August 31, 2021 (unaudited)**

66.9%	United States
9.9%	Japan
3.1%	Luxembourg
2.6%	Canada
1.6%	United Kingdom
1.2%	France
1.0%	Switzerland
0.9%	Germany
0.8%	China
0.7%	Sweden
0.6%	Mexico
0.5%	Denmark
0.5%	Netherlands
2.1%	Other
7.6%	Short-Term Investments
100.0%	Total Investments

<sup>1</sup> All data are as of August 31, 2021. The Fund's country breakdown is expressed as a percentage of total investments (excluding security lending collateral) and may vary over time. The Fund also enters into derivative transactions, which may be used for hedging or investment purposes (see "Portfolio of Investments" section of the report for additional details). "Other" country weightings represent 0.4% or less in the following: Argentina, Australia, Austria, Belgium, Bermuda, Brazil, Chile, Colombia, Finland, Ireland, Italy, Jordan, Mongolia, Norway, Portugal, Russia, South Africa, Spain, Turkey, United Arab Emirates and Zambia.

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**AB Global Risk Allocation Fund, Inc.**

August 31, 2021 (unaudited)

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Fund. Unobservable inputs reflect the Fund's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rate curves, coupon rates, currency rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3. In addition, non-agency rated investments are classified as Level 3.

Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer. Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

Where readily available market prices or relevant bid prices are not available for certain equity investments, such investments may be valued based on similar publicly traded investments, movements in relevant indices since last available prices or based upon underlying company fundamentals and comparable company data (such as multiples to earnings or other multiples to equity). Where an investment is valued using an observable input, by pricing vendors, such as another publicly traded security, the investment will be classified as Level 2. If management determines that an adjustment is appropriate based on restrictions on resale, illiquidity or uncertainty, and such adjustment is a significant component of the valuation, the investment will be classified as Level 3. An investment will also be classified as Level 3 where management uses company fundamentals and other significant inputs to determine the valuation.



The following table summarizes the valuation of the Fund's investments by the above fair value hierarchy levels as of August 31, 2021:

<b>Investments in Securities:</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
<b>Assets:</b>				
Inflation-Linked Securities	\$ —	\$ 117,564,165	\$ —	\$ 117,564,165
<b>Common Stocks:</b>				
Information Technology	11,805,319	1,082,173	—	12,887,492
Financials	6,717,700	4,368,924	—	11,086,624
Health Care	6,264,062	2,357,600	—	8,621,662
Industrials	5,766,035	1,966,229	13,369	7,745,633
Consumer Staples	4,765,421	1,706,863	—	6,472,284
Consumer Discretionary	4,549,986	1,648,576	—	6,198,562
Materials	4,109,441	1,896,297	—	6,005,738
Utilities	3,103,157	1,932,185	—	5,035,342
Communication Services	2,829,734	1,110,317	—	3,940,051
Energy	1,578,305	1,358,166	—	2,936,471
Real Estate	2,322,579	574,989	0(a)	2,897,568
Investment Companies	18,023,715	—	0(a)	18,023,715
Governments - Sovereign Bonds	—	1,328,968	—	1,328,968
Preferred Stocks	50,942	—	—	50,942
Warrants	2,306	—	—	2,306
Short-Term Investments	17,453,700	—	—	17,453,700
Investments of Cash Collateral for Securities Loaned in Affiliated Money Market Fund	2,683,534	—	—	2,683,534
<b>Total Investments in Securities</b>	<b>92,025,936</b>	<b>138,895,452</b>	<b>13,369</b>	<b>230,934,757</b>
<b>Other Financial Instruments(b):</b>				
<b>Assets:</b>				
Futures	1,290,068	—	—	1,290,068
Forward Currency Exchange Contracts	—	504,009	—	504,009
Centrally Cleared Interest Rate Swaps	—	6,016,089	—	6,016,089
Variance Swaps	—	95,759	—	95,759
<b>Liabilities:</b>				
Futures	(1,819,328)	—	—	(1,819,328)
Forward Currency Exchange Contracts	—	(799,968)	—	(799,968)
Centrally Cleared Interest Rate Swaps	—	(1,037,036)	—	(1,037,036)
Variance Swaps	—	(363,806)	—	(363,806)
<b>Total</b>	<b>\$ 91,496,676</b>	<b>\$ 143,310,499</b>	<b>\$ 13,369</b>	<b>\$ 234,820,544</b>

(a) The Fund held securities with zero market value at period end.

(b) Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.

A summary of the Fund's transactions in AB mutual funds for the nine months ended August 31, 2021 is as follows:

<b>Fund</b>	<b>Market Value 11/30/2020 (000)</b>	<b>Purchases at Cost (000)</b>	<b>Sales Proceeds (000)</b>	<b>Market Value 08/31/2021 (000)</b>	<b>Dividend Income (000)</b>
Government Money Market Portfolio	\$ 17,913	\$ 104,677	\$ 105,136	\$ 17,454	\$ 2
Government Money Market Portfolio*	4,092	80,717	82,125	2,684	0**
<b>Total</b>	<b>\$ 22,005</b>	<b>\$ 185,394</b>	<b>\$ 187,261</b>	<b>\$ 20,138</b>	<b>\$ 2</b>

\* Investments of cash collateral for securities lending transactions.

\*\* Amount less than \$500.